

SYSTEMS PRODUCT SHEET

NAME : SENTIMENT DATA

DESCRIPTION : Represents the trading sentiment of FXCM retail traders.

SYMBOLS : AUDJPY, AUDUSD, CADJPY, CHFJPY, EURAUD, EURCAD, EURCHF, EURGBP,

EURJPY, EURNOK, EURSEK, EURUSD, GBPCHF, GBPJPY, GBPUSD, NZDJPY, NZDUSD, USDCAD, USDCHF, USDCNH, USDJPY, USDNOK, USDSEK, FRA40,

GER30, JPN225, SPX500, UK100, US30, USOil, XAGUSD, XAUUSD

INTERVAL : 1-min
TIME ZONE : EST
FORMAT : XML

DATA POINTS : DateTime, Symbol, Name, Value

SAMPLE DATA : July2017-Dec2017 (Sales), Jan2018 (GitHub)

DEFINITIONS

COLUMN	DESCRIPTION
DateTime	Date and Time (Expressed in EST)
Symbol	Instrument
Name	Sentiment Type
Value	Calculated index

NAME	DESCRIPTION
LongAmountK	The total volume of all FXCM retails clients that are currently long on a specific symbol.
ShortAmountK	The total volume of all FXCM retail clients that are currently short on a specific symbol.
SSIHist	If SSIHist is POSITIVE: It is the ratio of LongAmountK to ShortAmountK. If SSIHist is NEGATIVE: It is the ratio of ShortAmountK to LongAmountK.
LongAmountKNET	The total volume of all FXCM retail accounts with a net long position.
ShortAmountKNET	The total volume of all FXCM retail accounts with a net short position.



SSIHistNET	If SSIHistNET is POSITIVE: It is the ratio of LongAmountKNET to ShortAmountKNET.
	If SSIHistNET is NEGATIVE:
	It is the ratio of ShortAmountKNET to LongAmountKNET.
LongAmountKOrders	The total number of open long positions of all FXCM retail clients.
ShortAmountKOrders	The total number of open short positions of all FXCM retail clients.
	If SSIHistOrders is POSITIVE:
	It is the ratio of LongAmountKOrders to ShortAmountKOrders.
SSIHistOrders	
	If SSIHistOrders is NEGATIVE:
	It is the ratio of ShortAmountKOrders to LongAmountKOrders.
LongAmountKOrdersNET	The total number of FXCM retail accounts that have a net long position
Short Amount KOrders NET	The total number of FXCM retail accounts that have a net short position
	If SSIHistOrdersNET is POSITIVE:
	It is the ratio of LongAmountKOrdersNET to ShortAmountKOrdersNET.
SSIHistOrdersNET	
	If SSIHistOrdersNET is NEGATIVE:
	It is the ratio of ShortAmountKOrdersNET to LongAmountKOrdersNET.



https://github.com/fxcm/MarketData/Sentiment

Enjoy a free one-month sample of our historical Sentiment Data also known as SSI.

https://sampledata.fxcorporate.com/sentiment/{instrument}.csv.gz

Instrument : AUDJPY, AUDUSD, CADJPY, CHFJPY, EURAUD, EURCAD, EURCHF, EURGBP,

EURJPY, EURNOK, EURSEK, EURUSD, GBPCHF, GBPJPY, GBPUSD, NZDJPY, NZDUSD, USDCAD, USDCHF, USDCNH, USDJPY, USDNOK, USDSEK, FRA40,

GER30, JPN225, SPX500, UK100, US30, USOil, XAGUSD, XAUUSD

Each data set would include:

- DateTime (EST)
- Symbol
- Name
- Value

Note:

- Losses can exceed deposits
- Past performance is not indicative of future results
- Scope of the data may vary per product
- This is for personal use and abides by our **EULA**
- For more information, you may contact us: premiumdata@fxcm.com