

Social Media Sentiment Support Documentation

February 2017

Social Media Sentiment was founded 2016. We monitor Twitter for tweets that mention publicly tradable companies, and then uses Natural Language Processing to determine if the tweet is positive or not positive. We then aggregate this data into daily files which can be used to gauge market sentiment for each company.

File Delivery

Files are delivered as comma separated value (CSV) files. Each file summarizes a 24 hour period from 00:00:00 to 23:59:59 on the data date. All dates and times are in US Eastern time. Files are available by 0600 US Eastern.

File Layout

Each file contains four columns

Column	Data Type
Date	date
Ticker	text
Positive	float
Tweets	int

Field Description

date The effective date of the tweets.

ticker The stock ticker of the company on the day of the tweet.

positive The fraction of the total number of tweets that were determined to be positive.

tweets The total number of tweets that about the company on the data date.