CBOE Indices [ChartSchool]



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Overview

The CBOE produces a variety of indices related to options and other securities. The "Buywrite" indices show performance as if an investor owned the stocks in the index and wrote covered calls to generate income. Indices based on the put/call ratio can be used to gauge market sentiment among option traders. The volatility indices, which are based on option premiums, can be used to measure fear and complacency within a particular market.

Details

Symbol Group: CBOE

Publisher: Chicago Board Options Exchange

Update Frequency: End-of-day (EOD). These indicators are updated after the market close, usually by 6PM ET.

Online Source: [[http://www.cboe.com|www.cboe.com]]

Current Symbols: Catalog link

Chart Example



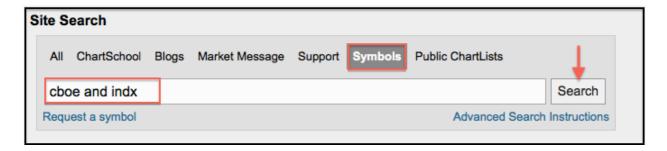
Symbol Sample

<u>Click here for a current list</u> and to see the starting date for these symbols. The example above shows a sample list of symbols. Note that the starting dates are shown in the symbol catalog under the "first data point" column.

Symbols	Name			
\$BXD	DJIA Buywrite Index - CBOE			
\$BXM	Buywrite Monthly Index - CBOE			
\$BXN	Nasdaq 100	Nasdaq 100 Buywrite Index - CBOE		
\$CPC	CBOE Opt	CBOE Options Total But/Call Batia (EOD)		
\$CPCE	CBOE Opt	Sample	OD)	
\$CPCI	CBOE Opt		OD)	
\$CYX	CBOE China Index			
\$DJX	Dow Jones Industrial Average Index - CBOE (1/100)			
\$EXQ	CBOE Exch	CBOE Exchange Index		
\$GOX	CBOE Gold	CBOE Gold Index		
\$GVZ	Volatility Index - CBOE Gold			

All index symbols use INDX for the exchange column (Exch) in the catalog results. Users can preface their search with INDX and then add another term to further quantify the search. Searching for "INDX and CBOE" (without quotations) in the symbol catalog will

show results for all CBOE indices.



Resources