DP Sentiment Data [ChartSchool]

stockcharts.com/school/doku.php

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Overview

Sentiment indicators measure the bullishness or bearishness of a particular group. StockCharts provides sentiment data from professional traders and analysts, individual investors, active investment managers, options traders and newsletter writers. These indicators can be plotted in SharpCharts to look for bullish or bearish extremes.

Details

Symbol Group: DecisionPoint Sentiment Indicators

Publisher: Various

Update Frequency: Daily or weekly.

The put/call indicators are updated daily after the market close, usually by 6:00 PM

ET.

The other indicators are updated weekly.

 ${\it Current Symbols:}$ This ${\it catalog link}$ shows an example of the AAII sentiment

indicators.

Sources

Definitions

The put-call data from the **CBOE** is updated daily after the market close. This dataset includes put volume, call volume and put-call indicators for the S&P 100 (\$OEX), equities and the CBOE. The equity indicators include all put-call data for stocks (excluding stock indices). The totals from the CBOE combine put-call data for equities and stock indices.

AAII stands for the **American Association of Individual Investors**. AAII takes a weekly survey by asking its members if they are bullish, bearish or neutral. These results are usually available at StockCharts on Thursday or Friday.

NAAIM stands for the **National Association of Active Investment Managers**. This professional group reports its exposure to US stocks on a weekly basis. The exposure

index reflects the average exposure of NAAIM members. This data series is updated on Thursday or Fridays.

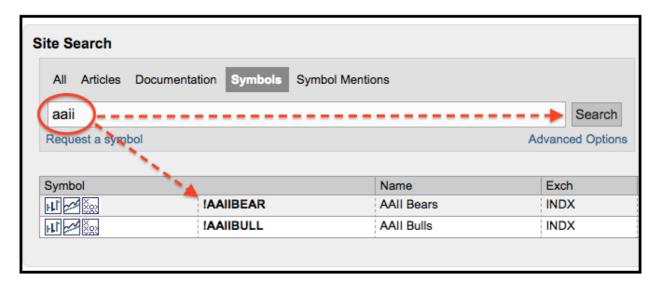
The **Wall Street Sentiment Survey** measures the market opinion for a group of traders and analysts. Because this group is deemed more "professional", its readings are not always viewed as contrarian. This data is updated every Monday.

Chart Example



Symbol Sample

This example shows the search results for the term "AAII" (without quotations).



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 put and call and CBOE" (without quotations) in the symbol catalog will show results for all CBOE put-call indicators. All terms proceeded by "and" are required in the search results.

Resources

ChartSchool: There is an article on the Put-Call Ratio in our ChartSchool.

Separately, but related, there is also an article on using the <u>Rydex Asset Ratios</u> as sentiment indicators.