help docs

DTN Calculated Indicators & Market Statistics

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DTN Calculated Breadth/Stats/Indicators Overview

DTN's Ticker Plant gives traders an edge by calculating thousands of indicators not available elsewhere that provide insight into historical trends and real-time market dynamics. This document will help you discover new and powerful indicators to help elevate your profitability to a new level. Click the icons below to be directed to information on how to access this data in your DTN service. *(NOTE: This interactive PDF is best viewed by downloading it to your PC or by using Internet Explorer. Interactive functionality may be limited in other browsers.)*

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equity/index issues

The total number of the underlying instruments being measured

symbol creation...

[type] + [I] + [exchange identifier] + [descriptor] + [.Z] = Equity/Index Issues

MKT. STATISTIC

[type]

- J = Net
- I = Issues
- T = Ticks
- V = Volume

[I]

- I = Issues

[exchange identifier]

- A = NYSE American
- G = NASDAQ Global Select
- M = MIAX or NASDAQ Global Market
- N = NYSE ARCA or NYSE
- Q = NASDAQ
- 1 = Dow Jones Industrial Average
- 2 = Dow Jones Transportation Average
- 3 = Dow Jones Utility Average
- 4 = Dow Jones Composite Average
- 5 = NASDAQ 100 Index
- 6 = S&P 500 Index
- 7 = NYA Composite index
- 8 = S&P 100 Index

[descriptor]

- A = Advances
- D = Declines
- T = Total
- U = Unchanged

[.Z]

- .Z = DTN suffix

EXAMPLE

TINT.Z

NYSE Issues Ticks Total

BACK

market volume

The numer of underlying equity shares that have traded

symbol creation...

[V or D] + [type] + [exchange identifier] + [descriptor] + [.Z] = Market Volume

MKT. STATISTIC

V = Volume
D = Dollar Volume

I = Issues
R = Ratio

A = NYSE American
G = NASDAQ Global Select
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
Q = NASDAQ
1 = Dow Jones Industrial Average
2 = Dow Jones Transportation Average
3 = Dow Jones Utility Average
4 = Dow Jones Composite Average
5 = NASDAQ 100 Index
6 = S&P 500 Index
7 = NYA Composite index
8 = S&P 100 Index

A = Advances
D = Declines
N = Net
T = Total
U = Unchanged

.Z = DTN suffix

EXAMPLE

VI1A.Z
Dow Jones Industrial Avg Issues Volume Up

BACK

equity tick

Indication of last trade higher or lower than the previous trade at a different price

symbol creation...

[JT or LI] + [exchange identifier] + [descriptor] + [.Z] = Equity Tick
MKT. STATISTIC

JT = Net Tick
LI = Exchange Only

A = NYSE American
G = NASDAQ Global Select
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
Q = NASDAQ
Y = NYSE Only
1 = Dow Jones Industrial Average
2 = Dow Jones Transportation Average
3 = Dow Jones Utility Average
4 = Dow Jones Composite Average
5 = NASDAQ 100 Index
6 = S&P 500 Index
7 = NYA Composite index
8 = S&P 100 Index

A = Advances*
D = Declines*
N = Net*
T = Total

**Exchange only (LI)*

.Z = DTN suffix

EXAMPLE

JTNT.Z
NYSE Net Tick

BACK

trading index (trin)

Advances/declines divided by up volume/down volume. (If trin > 1.0, volume is concentrated in declining issues. If trin < 1.0, volume is concentrated in advancing issues.)

symbol creation...

[RI] + [exchange identifier] + [T] + [.Z] = Trading Index (TRIN)
MKT. STATISTIC

RI = Trading Index

A = NYSE American
F = FTSE 100 Index
N = NYSE ARCA or NYSE
Q = NASDAQ
R = Russell 2000 Index
U = FTSE 250 Index
1 = Dow Jones Industrial Average
2 = Dow Jones Transportation Average
3 = Dow Jones Utility Average
4 = Dow Jones Composite Average
5 = NASDAQ 100 Index
6 = S&P 500 Index
7 = NYA Composite index
8 = S&P 100 Index

T = Total

.Z = DTN suffix

EXAMPLE

RI2T.Z
Dow Jones Tran Trin

BACK

new highs/lows

The number of new highs or new lows reached over a certain time frame

symbol creation...

[H] + [# of days] + [exchange identifier] + [descriptor] + [.Z] = New Highs/Lows
MKT. STATISTIC

- [H]: H = New Highs or Lows
- [# of days]: 30 = 1 month; 90 = 3 months
- [exchange identifier]:
  - A = NYSE American
  - G = NASDAQ Global Select
  - M = MIAX or NASDAQ Global Market
  - N = NYSE ARCA or NYSE
  - Q = NASDAQ
- [descriptor]: H = New High; L = New Low
- [.Z]: .Z = DTN suffix

EXAMPLE

H30NL.Z
NYSE 1 Month New Lows

BACK

average price

Simple average price of all components in a particular market

symbol creation...

[AI] + [exchange identifier] + [T] + [.Z] = Average Price
MKT. STATISTIC

AI = Avg. Price (per Issue)

A = NYSE American
G = NASDAQ Global Select
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
Q = NASDAQ
1 = Dow Jones Industrial Average
2 = Dow Jones Transportation Average
3 = Dow Jones Utility Average
4 = Dow Jones Composite Average
5 = NASDAQ 100 Index
6 = S&P 500 Index
7 = NYA Composite index
8 = S&P 100 Index

T = Total

.Z = DTN suffix

EXAMPLE

AI7T.Z
NYA Composite Average Price

BACK

moving average

The moving averages we report are the percent of stocks above or below the average price over a particular time frame, not the total number of stocks.

symbol creation...

[M] + [# of days] + [exchange identifier] + [issue above or below] + [.Z] = Moving Average

MKT. STATISTIC

M = Moving Average

20
50
200

A = NYSE American
F = FTSE 100 Index
G = NASDAQ Global Select
K = Other OTC
L = LSE
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
O = OTC Bulletin Board
Q = NASDAQ
R = Russell 2000 Index
S = NASDAQ Capital Market
U = FTSE 250 Index
1 = Dow Jones Industrial Average
2 = Dow Jones Transportation Average
3 = Dow Jones Utility Average
4 = Dow Jones Composite Average
5 = NASDAQ 100 Index
6 = S&P 500 Index
7 = NYA Composite index
8 = S&P 100 Index

V = Above
B = Below

.Z = DTN suffix

EXAMPLE

M2003B.Z
Dow Jones Utility Average 200 Day Moving Avg. Below

BACK

market premium

The difference between a future and its underlying index. If the future is trading above the underlying index value, the market premium is positive. If it's below the index value, the premium is negative.

symbol creation...

[PR] + [future symbol identifier] + [.Z] = Market Premium
MKT. STATISTIC

PR = Premium

- XB = Bitcoin (CBOE)
- BT = Bitcoin (CME)
- DA = DAX
- YM = Mini Dow
- NQ = E-mini NASDAQ
- EM = E-mini S&P 500
- GI = Goldman Sachs
- RC = Russell 2000
- SC = S&P 500 Combined Session
- SP = S&P 500

.Z = DTN suffix

EXAMPLE

PRDA.Z
DAX Premium

BACK

market ratio

Descriptor item A divided by descriptor item B

symbol creation...

[descriptor] + [R] + [exchange identifier] + [T] + [.Z] = Market Ratio

MKT. STATISTIC

F = New 52-Week High / Low*
I = Issues Adv / Dec
T = Ticks Up / Down
V = Volume Put / Call*

Equities only

R = Ratio

A = NYSE American
G = NASDAQ Global Select
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
Q = NASDAQ
1 = Dow Jones Industrial Average
2 = Dow Jones Transportation Average
3 = Dow Jones Utility Average
4 = Dow Jones Composite Average
5 = NASDAQ 100 Index
6 = S&P 500 Index
7 = NYA Composite index
8 = S&P 100 Index

T = Total

.Z = DTN suffix

EXAMPLE

FRQT.Z
NASDAQ Comb. New 52 Week High/Low Ratio

BACK

net

Descriptor item A minus descriptor item B

symbol creation...

[J] + [descriptor] + [exchange identifier] + [T] + [.Z] = Net Indicator

MKT. STATISTIC

J = Net

F = New 52-Week High - Low*
I = Issues Adv - Dec
T = Ticks Up - Down
V = Volume Put - Call

**Equities only*

A = NYSE American
G = NASDAQ Global Select
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
Q = NASDAQ
1 = Dow Jones Industrial Average
2 = Dow Jones Transportation Average
3 = Dow Jones Utility Average
4 = Dow Jones Composite Average
5 = NASDAQ 100 Index
6 = S&P 500 Index
7 = NYA Composite Index
8 = S&P 100 Index

T = Total

.Z = DTN suffix

EXAMPLE

JVNT.Z
NYSE Net Volume

options tick

Indication of last trade higher or lower than the previous trade at a different price

symbol creation...

[T] + [option type] + [exchange identifier] + [symbol type] + [descriptor] + [.Z] = Options Tick

MKT. STATISTIC

[T]	[option type]	[exchange identifier]	[symbol type]	[descriptor]	[.Z]
T = Ticks	C = Calls P = Puts	A = NYSE American B = Box C = CBOE E = EDGX H = Gemini I = ISE J = Mercury M = MIAX or NASDAQ Global Market N = NYSE ARCA or NYSE P = Pearl Q = NASDAQ T = NASDAQ OMX W = C2 X = PHLX Z = BATS	E = Equity* F = Equity ETF I = Index R = Equity Only	A = Advances D = Declines T = Total	.Z = DTN suffix

Equity Only + Equity ETF

EXAMPLE

TPQIT.Z
NASDAQ Index Puts Ticks Total

options issues

The total number of the underlying calls or puts being measured

symbol creation...

[I] + [option type] + [exchange identifier] + [symbol type] + [descriptor] + [.Z] = Options Issues

MKT. STATISTIC

I = Issues

C = Calls
P = Puts

A = NYSE American
B = Box
C = CBOE
E = EDGX
H = Gemini
I = ISE
J = Mercury
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
P = Pearl
Q = NASDAQ
T = NASDAQ OMX
W = C2
X = PHLX
Z = BATS

E = Equity*
F = Equity ETF
I = Index
R = Equity Only

**Equity Only + Equity ETF*

A = Advances
D = Declines
T = Total
U = Unchanged

.Z = DTN suffix

EXAMPLE

ICZRU.Z
BATS Equity Only Calls Issues Unchanged

open interest

The number of futures or options contracts outstanding, reported once a day

symbol creation...

[O] + [option type] + [exchange identifier] + [symbol type] + [T] + [.Z] = Open Interest

MKT. STATISTIC

O = Open Interest

C = Calls
P = Puts

A = NYSE American
B = Box
C = CBOE
E = EDGX
H = Gemini
I = ISE
J = Mercury
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
P = Pearl
Q = NASDAQ
T = NASDAQ OMX
W = C2
X = PHLX
Z = BATS

E = Equity*
F = Equity ETF
I = Index
R = Equity Only

**Equity Only + Equity ETF*

T = Total

.Z = DTN suffix

EXAMPLE

OCNET.Z
NYSE ARCA Equity Calls Open Interest Total

BACK

options volume

The number of underlying option contracts that have traded

symbol creation...

[V or D] + [option type] + [exchange] + [symbol type] + [descriptor] + [.Z] = Options Volume

MKT. STATISTIC

[V or D]
- V = Volume
- D = Dollar Volume

[option type]
- C = Calls
- P = Puts

[exchange]
- A = NYSE American
- B = Box
- C = CBOE
- E = EDGX
- H = Gemini
- I = ISE
- J = Mercury
- M = MIAX or NASDAQ Global Market
- N = NYSE ARCA or NYSE
- P = Pearl
- Q = NASDAQ
- T = NASDAQ OMX
- W = C2
- X = PHLX
- Z = BATS

[symbol type]
- E = Equity*
- F = Equity ETF
- I = Index
- R = Equity Only

Equity Only + Equity ETF

[descriptor]
- A = Advances
- D = Declines
- N = Net
- T = Total
- U = Unchanged

[.Z]
- .Z = DTN suffix

EXAMPLE

VPNED.Z
ARCA Equity Puts Volume Decline

BACK

trading index (trin)

Advances/declines divided by up volume/down volume. (If trin > 1.0, volume is concentrated in declining issues. If trin < 1.0, volume is concentrated in advancing issues.)

symbol creation...

[S] + [option type] + [exchange identifier] + [symbol type] + [T] + [.Z] = Trin Index

MKT. STATISTIC

[S]
- S = Trin Index

[option type]
- C = Calls
- P = Puts

[exchange identifier]
- A = NYSE American
- B = Box
- C = CBOE
- E = EDGX
- H = Gemini
- I = ISE
- J = Mercury
- M = MIAX or NASDAQ Global Market
- N = NYSE ARCA or NYSE
- P = Pearl
- Q = NASDAQ
- T = NASDAQ OMX
- W = C2
- X = PHLX
- Z = BATS

[symbol type]
- E = Equity*
- F = Equity ETF
- I = Index
- R = Equity Only

**Equity Only + Equity ETF*

[T]
- T = Total

[.Z]
- .Z = DTN suffix

EXAMPLE

SCQET.Z
NASDAQ Equity Calls
Trin Index Total

Addendum

BACK