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...**

\[ \text{[type]} + \text{[I]} + \text{[exchange identifier]} + \text{[descriptor]} + \text{[.Z]} = \text{Equity/Index Issues} \]

**MKT. STATISTIC**

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

**EXAMPLE**

**TINT.Z**

NYSE Issues Ticks Total
**market volume**

*The number of underlying equity shares that have traded*

symbol creation...

\[ [V \text{ or } D] + [\text{type}] + [\text{exchange identifier}] + [\text{descriptor}] + [.Z] = \text{Market Volume} \]

- **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*
equity tick

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

symbol creation...

\[ [JT \text{ or } LI] + [\text{exchange identifier}] + [\text{descriptor}] + [.Z] = \text{Equity Tick} \]

\( JT = \text{Net Tick} \)
\( LI = \text{Exchange Only} \)

*Exchange only (LI)

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

\( A = \text{Advances*} \)
\( D = \text{Declines*} \)
\( N = \text{Net*} \)
\( T = \text{Total} \)

\( .Z = \text{DTN suffix} \)

EXAMPLE

\( JTNT.Z \)

\( \text{NYSE Net Tick} \)
TRINdex (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...

\[ RI + \text{[exchange identifier]} + [T] + [.Z] = \text{Trading Index (TRIN)} \]

RI = Trading Index
T = Total
.Z = DTN suffix

RI2T.Z
Dow Jones Tran Trin

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
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

\[ H = \text{New Highs or Lows} \]
\[ 30 = 1 \text{ month} \]
\[ 90 = 3 \text{ months} \]

A = NYSE American
G = NASDAQ Global Select
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
Q = NASDAQ

H = New High
L = New Low

.Z = DTN suffix

EXAMPLE

H30NL.Z
NYSE 1 Month
New Lows
**average price**

*Simple average price of all components in a particular market*

**symbol creation...**

\[
[AI] + [exchange identifier] + [T] + [.Z] = \text{Average Price}
\]

- **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*
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...

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

- \( M \): 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
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.

(PR) + [future symbol identifier] + [.Z] = Market Premium

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
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
T = Ticks
V = Volume
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

*Equities only

EXAMPLE

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

\[ [J] + [\text{descriptor}] + [\text{exchange identifier}] + [T] + [.Z] = \text{Net Indicator} \]

where:
- \( J \) = Net
- \( F \) = New 52-Week High - Low*
- \( I \) = Issues
- \( T \) = Ticks
- \( V \) = Volume
- \( V \) = Put - Call

Descriptors:
- 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

Statistical Suffix:
- T = Total
- .Z = DTN suffix

EXAMPLE:

JVNT.Z

NYSE Net Volume

*Equities only
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** = 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

*Equity Only + Equity ETF

**EXAMPLE**

TPQIT.Z

NASDAQ Index Puts

Ticks Total

 DTN suffix
**options issues**

The total number of the underlying calls or puts being measured

symbol creation...

\[ I + [\text{option type}] + [\text{exchange identifier}] + [\text{symbol type}] + [\text{descriptor}] + [.Z] = \text{Options Issues} \]

- **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

**MKT. STATISTIC**

- **A** = Advances
- **D** = Declines
- **T** = Total
- **U** = Unchanged
- **E** = Equity
- **F** = Equity ETF
- **I** = Index
- **R** = Equity Only

- **.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...

\[ O + \text{[option type]} + \text{[exchange identifier]} + \text{[symbol type]} + \text{[T]} + \text{[.Z]} = \text{Open Interest} \]

- \( O = \text{Open Interest} \)
- \( C = \text{Calls} \)
- \( P = \text{Puts} \)
- \( A = \text{NYSE American} \)
- \( B = \text{Box} \)
- \( C = \text{CBOE} \)
- \( E = \text{EDGX} \)
- \( H = \text{Gemini} \)
- \( I = \text{ISE} \)
- \( J = \text{Mercury} \)
- \( M = \text{MIAX or NASDAQ Global Market} \)
- \( N = \text{NYSE ARCA or NYSE} \)
- \( P = \text{Pearl} \)
- \( Q = \text{NASDAQ} \)
- \( T = \text{NASDAQ OMX} \)
- \( W = \text{C2} \)
- \( X = \text{PHLX} \)
- \( Z = \text{BATS} \)

- \( E = \text{Equity*} \)
- \( F = \text{Equity ETF} \)
- \( I = \text{Index} \)
- \( R = \text{Equity Only} \)

- \( T = \text{Total} \)
- \( .Z = \text{DTN suffix} \)

*Equity Only + Equity ETF

EXAMPLE

OCNET.Z
NYSE ARCA Equity Calls Open Interest Total
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

\*Equity Only + Equity ETF

EXAMPLE

VPNED.Z
ARCA Equity Puts Volume Decline
TRINdex

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] = Trin Index
[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

T = Total
.Z = DTN suffix

EXAMPLE

SCQET.Z
NASDAQ Equity Calls
Trin Index Total

*Equity Only + Equity ETF
Addendum