

DTN Calculated Indicators& Market Statistics v.04.16.18

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

J = NetI = Issues 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

A = Advances

D = Declines

T = Total

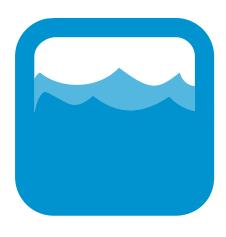
U = Unchanged

Z = DTNsuffix

EXAMPLE

TINT.Z NYSE Issues Ticks Total





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





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

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 = DTNsuffix

EXAMPLE

JTNT.Z NYSE Net Tick





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 = DTNsuffix

EXAMPLE

RI2T.Z Dow Jones Tran Trin





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

H = New Highs or Lows 30 = 1 month90 = 3 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 = DTNsuffix

EXAMPLE

H30NL.Z NYSE 1 Month

New Lows





[AI] + [exchange identifier] + [T] + [.Z] = 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] + [# of days] + [exchange identifier] + [issue above or below] + [.Z] = 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





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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

PR = Premium

XB = Bitcoin (CBOE)

BT = Bitcoin (CME)

DA = DAX

YM = Mini Dow

NQ = E-mini NASDAQ

EM = E-mini S&P 500

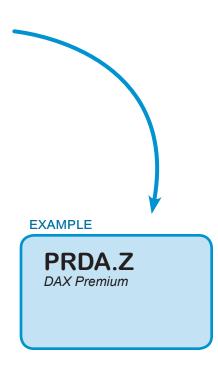
GI = Goldman Sachs

RC = Russell 2000

SC = S&P 500 Combined Session

SP = S&P 500

.Z = DTN suffix







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







[J] + [descriptor] + [exchange identifier] + [T] + [.Z] = Net Indicator MKT. STATISTIC J = NetF = New 52-Week A = NYSE American T = Total Z = DTNHigh - Low* G = NASDAQ Global Select suffix I = Issues M = MIAX or NASDAQ Global Market Adv - Dec N = NYSE ARCA or NYSE T = Ticks Q = NASDAQUp - Down 1 = Dow Jones Industrial Average V= Volume 2 = Dow Jones Transportation Average 3 = Dow Jones Utility Average Put - Call 4 = Dow Jones Composite Average *Equities only 5 = NASDAQ 100 Index **EXAMPLE** 6 = S&P 500 Index 7 = NYA Composite Index 8 = S&P 100 Index JVNT.Z NYSE Net Volume





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

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

*Equity Only + Equity ETF

A = Advances

D = Declines T = Total

es .Z = DTN s suffix

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

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





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

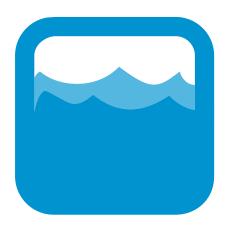
O = Open C = CallsA = NYSE American E = Equity*Interest P = Puts B = BoxF = Equity ETF C = CBOEI = Index E = EDGXR = Equity Only H = Gemini I = ISE*Equity Only + Equity ETF J = Mercury M = MIAX or NASDAQ Global Market N = NYSE ARCA or NYSE P = Pearl Q = NASDAQT = NASDAQ OMX W = C2X = PHLXZ = BATS

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 MKT. STATISTIC

V = Volume D = Dollar Volume

C = CallsP = 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

N = Net

T = Total U = Unchanged

Z = DTN

suffix

EXAMPLE

VPNED.Z

ARCA Equity Puts Volume Decline





e trading x index (trin)

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

symbol creation...

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

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

*Equity Only + Equity ETF

T = Total

.Z = DTN

suffix

EXAMPLE

SCQET.Z

NASDAQ Equity Calls Trin Index Total



Ad	de	nc		m
AU	lue	#11C	lui	ш