<u>Unit Step Market Breadth</u>

1.McClellan Oscillator

       ANA = (Advance - Decline)/(Advance + Decline)

       McClellan Oscillator = EMA19(ANA) - EMA39(ANA)

       McClellan Oscillator > 0: Unit Step +1

       McClellan Oscillator = 0: Unit Step 0

McClellan Oscillator < 0: Unit Step -1

2.McClellan Volume Oscillator

       ANVA = (UpVolume - DownVolume)/(UpVolume + DownVolume)

       McClellan Volume Oscillator = EMA19(ANVA) - EMA39(ANVA)

       McClellan Volume Oscillator > 0: Unit Step +1

       McClellan Volume Oscillator = 0: Unit Step 0

McClellan Volume Oscillator < 0: Unit Step -1

3.New High In 1 Year - New Low in 1 Year

       NH = New High In Year(260 days)

NL = New Low in Year(260 days)

NH-NL > 0: Unit Step +1

NH-NL = 0 : Unit Step 0

NH-NL < 0: Unit Step -1

4.New High In 1 Quarter - New Low in 1 Quarter

       NH = New High In Quarter(65 days)

NL = New Low in Quarter(65 days)

NH-NL > 0: Unit Step +1

NH-NL = 0 : Unit Step 0

NH-NL < 0: Unit Step -1

5.New High In 1 Month - New Low in 1 Month

       NH = New High In Quarter(20 days)

NL = New Low in Quarter(20 days)

NH-NL > 0: Unit Step +1

NH-NL = 0 : Unit Step 0

NH-NL < 0: Unit Step -1

6. Advance Up Volume/Decline Up Volume Ratio

      AdUv = Advance Up Volume

      DcUv = Decline Up Volume

      AdUv/DcUv Ratio = (AdUv)/(AdUv+DcUv+1)

      AdUv/DcUv Ratio >= 0.5: Unit Step +1

      AdUv/DcUv Ratio < 0.5: Unit Step -1

7.MACD Positive - MACD Negative

      MACDP = MACD Positive

      MACDN = MACD Negative

      MACDP - MACDN > 0: Unit Step +1

      MACDP - MACDN = 0: Unit Step 0

      MACDP - MACDN < 0: Unit Step -1

8.MACDSig Positive - MACDSig Negative

      MACDSigP = MACD > Signal (All Count in the market)

      MACDSigN = MACD < Signal (All Count in the market)

      MACDSigP - MACDSigN > 0: Unit Step +1

      MACDSigP - MACDSigN = 0: Unit Step 0

      MACDSigP - MACDSigN < 0: Unit Step -1

9.RSI Positive - RSI Negative

      RsiP = RSI > 50 (All Count in the market)

      RsiN = RSI < 50 (All Count in the market)

      RsiP - RsiN > 0: Unit Step +1

      RsiP - RsiN = 0: Unit Step 0

      RsiP - RsiN < 0: Unit Step -1

10.EMA Golden Cross

      EmaP = Close > EMA89 (All Count in the market)

      EmaN = EMA89 (All Count in the market) < Close

      EmaP - EmaN > 0: Unit Step +1

      EmaP - EmaN = 0: Unit Step 0

      EmaP - EmaN < 0: Unit Step -1