

About Breadth: how the score is calculated?

S&P 500 stocks are further categorized into 11 sectors based on Global Industry Classification Standards (GICS).

We calculate the percentage of equities which are above 20 day simple moving average (20-day SMA) by sector. The total breadth score for the SP500 is therefore 100 x 11 = 1100.

We also provide push notification service. You can Join Notification Channel (<https://discord.gg/NddCjs72sa>) and get notify the Breadth Score change during trading hours.

Data updated @ 2021-03-11 10:42:16

S&P 500 River Width

Minard Map (<https://bigthink.com/strange-maps/229-vital-statistics-of-a-deadly-campaign-the-minard-map>) one of the famous flow map (https://en.wikipedia.org/wiki/Flow_map) inspired us to create the visualization of **the S&P 500 breadth**. The concept of breadth is to illustrate the trend up/down of the US stock market. As an interesting match, our **River Width** plot perfectly illustrate such idea: wider = up (make profit), narrower = down (seek target).

By TradingLogic.com

CND CNS COM ENE FIN HLT IND MAT REI TEC UTL

OctNovDec2021FebMar

Breadth Score

CURRENT BREADTH

893

Date	SPX	COM	CND	CNS	ENE	FIN	HLT	IND	MAT	REI	TEC	UTL	Breadth
2021-03-11	78	81	85	88	100	94	46	90	96	77	50	86	893
2021-03-10	73	73	78	84	100	94	44	93	86	70	37	86	845
2021-03-09	68	73	69	69	100	92	37	88	79	67	33	79	786
2021-03-08	65	65	70	66	100	91	33	86	75	63	29	75	753
2021-03-05	61	77	59	66	100	92	29	81	71	57	32	43	707
2021-03-04	42	54	44	28	100	75	11	52	50	53	14	14	495
2021-03-03	52	58	52	28	100	86	22	71	71	57	34	4	583
2021-03-02	60	62	64	25	100	94	35	82	79	53	45	4	643
2021-03-01	62	77	64	28	100	95	33	75	68	57	61	4	662
2021-02-26	48	58	52	22	96	75	25	55	54	47	43	4	531
2021-02-25	55	62	52	34	100	88	29	66	64	70	41	7	613
2021-02-24	66	73	67	38	100	92	41	77	71	73	66	14	712
2021-02-23	60	65	62	38	96	89	32	70	64	73	51	18	658
2021-02-22	62	69	67	38	100	89	29	71	64	73	62	14	676
2021-02-19	67	77	79	34	100	92	32	81	64	63	68	21	711
2021-02-18	68	73	74	62	96	91	40	68	54	67	72	46	743
2021-02-17	68	81	72	47	100	91	43	66	61	73	72	36	742
2021-02-16	69	77	72	38	100	91	49	66	57	77	80	36	743
2021-02-12	74	73	74	47	96	85	60	77	64	87	88	43	794
2021-02-11	71	73	80	41	91	80	54	73	50	90	86	50	768