



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

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

I = Issues

A = NYSE American
F = FTSE 100
G = NASDAQ Global Select
L = LSE
M = MIAx or NASDAQ Global Market
N = NYSE ARCA or NYSE
Q = NASDAQ
R = Russell 2000
U = FTSE 250
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

*not applicable to descriptors A, D, or U

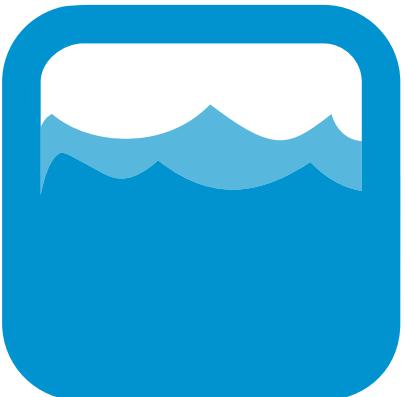
A = Advances
D = Declines
T = Total
U = Unchanged

.Z = DTN suffix

EXAMPLE

TINT.Z
NYSE Issues Ticks
Total





market volume

*The number 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

*not applicable
to type R
(Ratio)

A = NYSE American
F = FTSE 100
G = NASDAQ Global Select
L = LSE
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
Q = NASDAQ
R = Russell 2000
U = FTSE 250
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 = 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 or LI] + [exchange identifier] + [descriptor] + [.Z] = **Equity Tick**

MKT. STATISTIC

JT = Net Tick*
LI = Exchange Only**

*not applicable
to descriptors A,
D, or N

**not applicable
to all exchanges

A = NYSE American
F = FTSE 100
G = NASDAQ Global Select
L = LSE
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
Q = NASDAQ
R = Russell 2000
U = FTSE 250
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

.Z = DTN suffix

EXAMPLE

JTNT.Z
NYSE Net Tick



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*



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 = New
Highs
or Lows

1 = Prior day
30 = 1 month
90 = 3 months

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

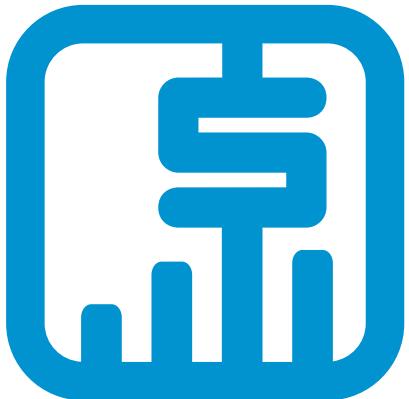
H = New High
L = New Low

.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] = Average Price

MKT. STATISTIC

AI = Avg. Price
(per Issue)

A = NYSE American
F = FTSE 100
G = NASDAQ Global Select
L = LSE
M = MIAx or NASDAQ Global Market
N = NYSE ARCA or NYSE
Q = NASDAQ
R = Russell 2000
U = FTSE 250
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

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





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*

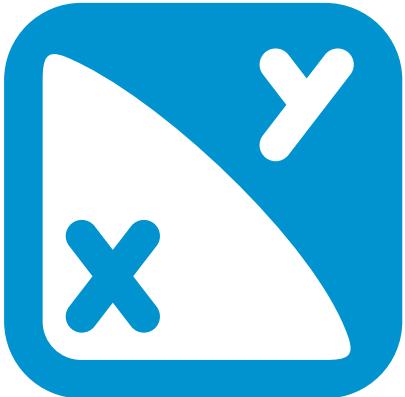
XB = Bitcoin (CBOE)
BT = Bitcoin (CME)
MB = Micro Bitcoin (CME)
DA = DAX
YM = Mini Dow
NQ = E-mini NASDAQ
GI = Goldman Sachs
RC = Russell 2000
SC = S&P 500 Combined Session
SP = S&P 500
EM = E-mini S&P 500
ME = Micro S&P 500

.Z = DTN suffix

EXAMPLE

PRDA.Z
DAX Premium

*Exception: please note that the E-mini Mid Cap 400 Premium (symbol EMDP.Z) does not follow the DTN rules for market premiums.



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
V = Put/Call Volume*

R = Ratio

A = NYSE American
F = FTSE 100
G = NASDAQ Global Select
L = LSE
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
Q = NASDAQ
R = Russell 2000
U = FTSE 250
1 = Dow Jones Industrial Average
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7 = NYA Composite index
8 = S&P 100 Index

*Equities only;
not applicable to
exchange identifiers
1-8, F, R or U

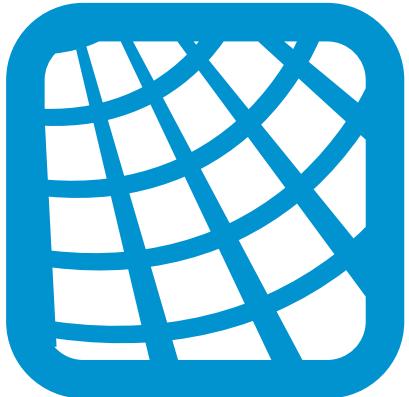
T = Total

.Z = DTN suffix

EXAMPLE

FRQT.Z

NASDAQ Comb. New
52 Week High/Low
Ratio



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;
not applicable to
exchange identifiers
1-8, F, R or U

A = NYSE American
F = FTSE 100
G = NASDAQ Global Select
L = LSE
M = MIAX or NASDAQ Global Market
N = NYSE ARCA or NYSE
Q = NASDAQ
R = Russell 2000
U = FTSE 250
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 = 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

.Z = DTN
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

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

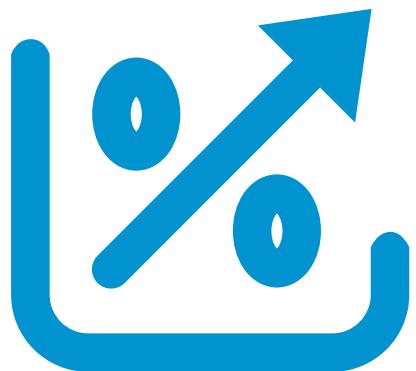
A = Advances
D = Declines
T = Total
U = Unchanged

.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

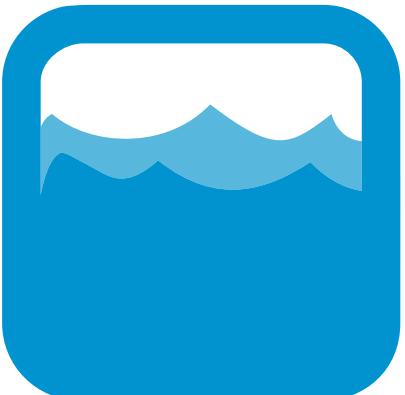
*Equity Only + Equity ETF

T = Total

.Z = DTN suffix

EXAMPLE

OCNET.Z
NYSE ARCA Equity Calls
Open Interest Total



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 = Calls
P = Puts

*not applicable
to all symbol
types or
descriptors

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





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

*Equity Only + Equity ETF

T = Total

.Z = DTN suffix

EXAMPLE

SCQET.Z
NASDAQ Equity Calls
Trin Index Total

Addendum

