

AD Volume Percent [ChartSchool]

 stockcharts.com/school/doku.php

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AD Volume Percent

Overview

StockCharts maintains and publishes breadth indicators for over a dozen indices, sectors. This data includes advancing issues, declining issues, advancing volume, declining volume, new highs, new lows and more. Indicators from these data sets can be used to create AD Lines, AD Volume Lines and more.

Details

Symbol Group: Advance-Decline Volume Percent

Publisher: StockCharts

Update Frequency: End of Day (EOD).

These indicators are updated after the market close, usually by 6:00 PM ET.

Current Symbols: [Catalog link](#)

Data Characteristics

StockCharts uses a three-step process to calculate breadth indicators. First, StockCharts maintains component lists for these indices. Second, our scan-engine uses these component lists to run scans based on the price data for the individual stocks. Third, the data is then updated and published to our website.

This “in-house” data may differ from other sources due to differences in the index components and price data. Index components change and require updates on a regular basis. Also note that StockCharts uses dividend-adjusted data for its calculations, while other sources may use non-adjusted data.

Definition

Advance-Decline Volume Percent (AD Volume Percent) is a breadth indicator that measures the percentage of Net Advancing Volume for a particular group of stocks, such as an index or ETF. Net Advancing Volume equals the volume of advances less the volume

of declines. AD Volume Percent equals Net Advancing Volume divided by total volume for the group. AD Volume Percent fluctuates between -100% and +100%. Chartists can use this indicator to create oscillators and the AD Volume Line.

Chart Example



Symbol Sample

| Symbol | Name |
|----------|--|
| \$DJTUDP | Dow Transports Volume Advance-Dcline Percent |
| \$DJUUDP | Dow Utilities Volume Advance-Dcline Percent |
| \$DOWUDP | Dow Volume Advance-Dcline Percent |
| \$GDXUDP | Gold Miners Volume Advance-Dcline Percent |
| \$MIDUDP | S&P 400 \ |
| \$NDXUDP | Nasdaq 100 \ |
| \$SMLUDP | S&P 600 \ |
| \$SPXUDP | S&P 500 Volume Advance-Dcline Percent |
| \$SUPUDP | S&P 1500 Volume Advance-Dcline Percent |
| \$TSEUDP | S&P/TSX Composite Volume Advance-Dcline Percent |
| \$XLBUDP | Materials Select Sector SPDR Volume Advance-Dcline Percent |
| \$XLEUDP | Energy Select Sector SPDR Volume Advance-Dcline Percent |

[Click here for a current list](#) and to see the starting date for these symbols. The example above shows a partial list of symbols. Note that the starting dates are shown in the symbol catalog under the “first data point” column.

Users can find symbols for AD Volume Percent by searching for “advance and decline and percent and volume” in the symbol catalog (without quotations). The “and” ensures that each term is required.

Site Search

All ChartSchool Blogs Market Message Support **Symbols** Public ChartLists

[Request a symbol](#)
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Resources

TASC Article: StockCharts subscribers can access [related articles](#) from Stocks & Commodities Magazine (TASC).

ChartSchool: There is also an article on the [AD Volume Percent](#) in our ChartSchool.