Market Indicator Dictionary



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• Market Indicator Dictionary

Market Indicators (as opposed to "Technical" indicators) are index symbols that contain calculated values measuring the health of a specified group of stocks. An example of a market indicator is the NYSE New 52-Week Highs index (\$NYHGH) which contains daily totals of NYSE-traded stocks that have set a new 52-week high as of the specified date.

If you are new to market indicators, please see our <u>Introduction to Market Indicators</u> article in ChartSchool for more information.

Below is a listing of some of the more common market breadth indicators for the US and Canadian markets that we currently track here at StockCharts.com, along with their definition, update frequency, and ticker symbol.

NYSE

Symbol	Description	Frequency	Data History	Daily Reset
\$NYA150 pr	Stocks Above 150-Day Moving Average	EOD	2002	No
<u>\$NYA150R</u>	Percent of Stocks Above 150-Day Moving Average	EOD	2002	No
\$NYA200	Stocks Above 200-Day Moving Average	EOD	2002	No
\$NYA200R	Percent of Stocks Above 200-Day Moving Average	EOD	2002	No
\$NYA50 ₪	Stocks Above 50-Day Moving Average	EOD	2002	No
\$NYA50R ₪	Percent of Stocks Above 50-Day Moving Average	EOD	2002	No
\$NYAD	Advance-Decline Issues	Intraday	1992	No
\$NYADU ₪	Issues Unchanged	Intraday	1992	No
\$NYADV	Issues Advancing	Intraday	1992	No
\$NYDEC	Issues Declining	Intraday	1992	No
\$NYDNV ₩	Volume Declining	Intraday	1992	Yes
\$NYHGH ₪	New 52-Week Highs	Intraday	1992	No
\$NYHILO	10-Day MA of Record High Percent Index	EOD	1992	No
\$NYHL III	New Highs-New Lows	Intraday	1992	No

\$NYHLR	New High/Low Ratio	EOD	1992	No
\$NYLOW	New 52-Week Lows	Intraday	1992	No
\$NYMO	McClellan Oscillator (Ratio-Adjusted)	EOD	Jun 1998	No
\$NYMOT	McClellan Oscillator (Traditional)	EOD	Jun 1998	No
\$NYSI	Summation Index (Ratio-Adjusted)	EOD	Jun 1998	No
\$NYSIT	Summation Index (Traditional)	EOD	Jun 1998	No
\$NYTOT III	Total Active Symbols	Intraday	1992	No
\$NYTV	Primary Market Total Volume	Intraday	1992	No
\$NYUD ₩	Advance-Decline Volume	Intraday	1992	No
\$NYUDU	Volume Unchanged	Intraday	Sept 1998	No
\$NYUPV	Volume Advancing	Intraday	1992	Yes
\$TICK	Tick	Intraday	1999	No
\$TRIN III	Short-Term Trading Arms Index	Intraday	1992	No

Nasdaq

Symbol	Description	Frequency	Data History	Daily Reset
\$NAA150 III	Stocks Above 150-Day Moving Average	EOD	2002	No
\$NAA150R ₩	Percent of Stocks Above 150-Day Moving Average	EOD	2002	No
\$NAA200	Stocks Above 200-Day Moving Average	EOD	2002	No
\$NAA200R ₪	Percent of Stocks Above 200-Day Moving Average	EOD	2002	No
\$NAA50 ₩	Stocks Above 50-Day Moving Average	EOD	2002	No
\$NAA50R ₪	Stocks Above 50-Day Moving Average	EOD	2002	No
\$NAAD	Advance-Decline Issues	Intraday	1992	No
\$NAADU III	Issues Unchanged	Intraday	1992	No
\$NAADV	Issues Advancing	Intraday	1992	No
\$NADEC	Issues Declining	Intraday	1992	No
\$NADNV	Volume Declining	Intraday	1992	Yes
\$NAHGH ₽	New 52-Week Highs	Intraday	1992	No
\$NAHILO	10-Day MA of Record High Percent Index	EOD	1992	No
\$NAHL	New Highs-New Lows	Intraday	1992	No
\$NAHLR ₩	New High/Low Ratio	EOD	1992	No

\$NALOW III	New 52-Week Lows	Intraday	1992	No
\$NAMO	McClellan Oscillator (Ratio-Adjusted)	EOD	Jun 1998	No
\$NAMOT	McClellan Oscillator (Traditional)	EOD	Jun 1998	No
\$NASI	Summation Index (Ratio-Adjusted)	EOD	Jun 1998	No
\$NASIT	Summation Index (Traditional)	EOD	Jun 1998	No
\$NATOT	Total Active Symbols	Intraday	1992	No
\$NATV	Primary Market Total Volume	Intraday	1992	Yes
\$NAUD	Advance-Decline Volume	Intraday	1992	No
\$NAUDU	Volume Unchanged	Intraday	Sept 1998	No
\$NAUPV	Volume Advancing	Intraday	1992	Yes
\$TICKQ	Tick	Intraday	1999	No
\$TRINQ	Short-Term Trading Arms Index	Intraday	1999	No

Amex (NYSE Mkt)

Symbol	Description	Frequency	Data History	Daily Reset
\$AMAD	Advance-Decline Issues	Intraday	1992	No
\$AMADU	Issues Unchanged	Intraday	1992	No
\$AMADV	Issues Advancing	Intraday	1992	No
\$AMDEC	Issues Declining	Intraday	1992	No
\$AMDNV	Volume Declining	Intraday	1992	Yes
\$AMHGH	New 52-Week Highs	Intraday	1992	No
\$AMHILO	10-Day MA of Record High Percent Index	EOD	1992	No
\$AMHL	New Highs-New Lows	Intraday	1992	No
\$AMLOW III	New 52-Week Lows	Intraday	1992	No
\$AMTOT III	Total Active Symbols	Intraday	1992	No
\$AMTV	Total Volume	Intraday	Jun 1998	Yes
\$AMUD	Advance-Decline Volume	Intraday	Jun 1998	No
\$AMUDU	Volume Unchanged	Intraday	Jun 1998	No
\$AMUPV	Volume Advancing	Intraday	Jun 1998	Yes

Toronto

Symbol	Description	Frequency	Data History	Daily Reset
\$TSXA150	Stocks Above 150-Day Moving Average	EOD	Dec 2001	No
\$TSXA150R III	Percent of Stocks Above 150-Day Moving Average	EOD	2002	No
\$TSXA200	Stocks Above 200-Day Moving Average	EOD	1992	No
\$TSXA200R	Percent of Stocks Above 200-Day Moving Average	EOD	1992	No
\$TSXA50	Stocks Above 50-Day Moving Average	EOD	1992	No
\$TSXA50R	Percent of Stocks Above 50-Day Moving Average	EOD	1992	No
\$TOAD	Advance-Decline Issues	Intraday	1999	No
\$TOADU	Issues Unchanged	Intraday	1992	No
\$TOADV	Issues Advancing	Intraday	1992	No
\$TODEC	Issues Declining	Intraday	1992	No
\$TODNV	Volume Declining	EOD	1992	No
\$TOHGH	New Highs	Intraday	Jul 2002	No
\$TSXHILO	10-Day MA of Record High Percent Index	EOD	Feb 2004	No
\$TOHL III	New Highs-New Lows	Intraday	Jul 2002	No
\$TOLOW III	New Lows	Intraday	Jul 2002	No
\$TOTOT III	Total Active Symbols	Intraday	1999	No
\$TOTV III	Total Volume	EOD	Mar 1999	No
\$TOUD III	Advance-Decline Volume	EOD	Apr 1999	No
\$TOUDU	Volume Unchanged	EOD	Apr 1999	No
\$TOUPV	Volume Advancing	EOD	Apr 1999	No

TSX Venture

Symbol	Description	Frequency	Data History	Daily Reset
\$CDAD	Advance-Decline Issues	Intraday	1999	No
\$CDADU	Issues Unchanged	Intraday	1992	No
\$CDADV	Issues Advancing	Intraday	1992	No
\$CDDEC	Issues Declining	Intraday	1992	No
\$CDDNV	Volume Declining	EOD	1992	No
\$CDHGH	New Highs	Intraday	Jul 2002	No

\$CDHL ₩	New Highs-New Lows	Intraday	Jul 2002	No
\$CDLOW	New Lows	Intraday	Jul 2002	No
\$CDTOT ₩	Total Active Symbols	Intraday	1999	No
\$CDTV	Total Volume	EOD	1999	No
\$CDUD	Advance-Decline Volume	EOD	1999	No
\$CDUDU	Volume Unchanged	EOD	1999	No
\$CDUPV	Volume Advancing	EOD	1999	No