

New 52-week Highs and Lows

 stockcharts.com/school/doku.php

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Overview

A new high is recorded when a security's price reaches its highest level in 52-weeks. Similarly, a new low occurs when the price records a 52-week low. From this high and low data, StockCharts also calculates Net New Highs, which is new highs minus new lows, and the High-Low Ratio, which is new highs divided by new lows.

Details

Symbol Group: New 52-week Highs and Lows

Publisher: StockCharts.com and Dow Jones

Update Frequency: Intraday or End-of-day (EOD)

Current Symbols: [Catalog link](#)

Sources

The high-low data is available for several exchanges and from different sources. This article details these sources and explains the methods used in the calculations, which can result in different values for the similar indicators. First, the StockCharts data feed includes high-low indicators based on data from Dow Jones & Co, publisher of the Wall Street Journal. Indicators from this data source will have the words "Dow Jones" in the name and these are updated at the end of the day (EOD). The next three high-low data groups are sourced from StockCharts, but with different methods. First, StockCharts calculates and publishes its own high-low indicators for several key exchanges, including the AMEX, Nasdaq, NYSE, TSE, and TSX Venture. Second, StockCharts provides high-low lists on the Predefined Scans page and the totals are shown for each exchange. Third, users can generate their own high-low lists through the Advanced Scan Workbench. The next sections will expand on the different methods.

Dow Jones Data

Dow Jones indicators are based on high-low data from the AMEX, Nasdaq, and NYSE. Even though these indicators are based on the same criteria, 52 weeks, differences arise because of data adjustments and the symbol universe. For example, Dow Jones excludes ETFs from their symbol universe and their indicator totals will often be significantly lower

than those from StockCharts, which includes ETFs. Chartists looking to chart indicators based on new highs and new lows should consider using the Dow Jones high-low data. The table below shows a sample of the high-low indicators based on Dow Jones data.

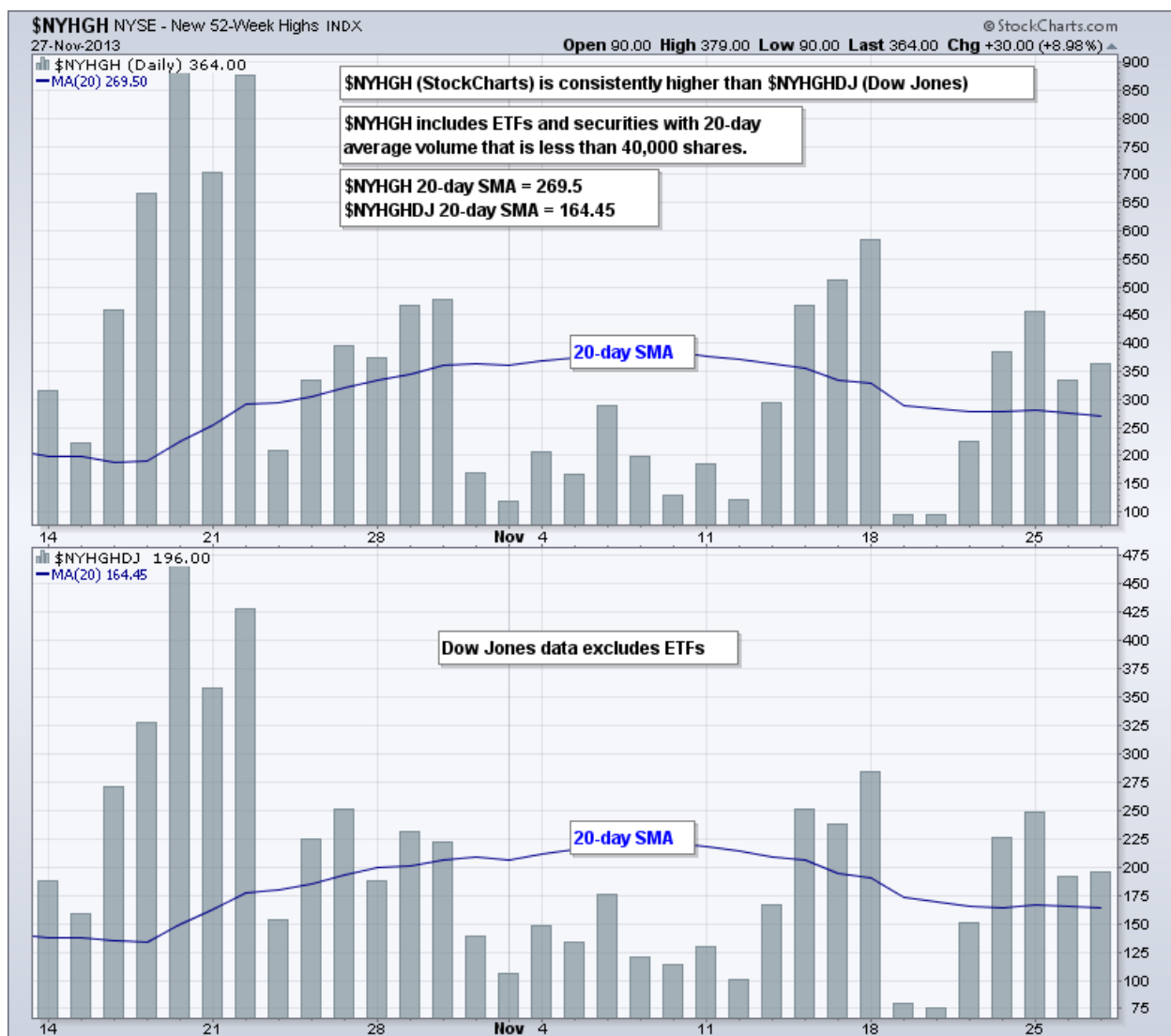
Symbol	Name
\$AMHGHDJ	AMEX - New 52-Highs - Dow Jones (EOD)
\$AMLOWDJ	AMEX - New 52-Lows - Dow Jones (EOD)
\$AMHLDJ	AMEX New Highs-New Lows - Dow Jones (EOD)
\$NAHGHDJ	Nasdaq - New 52-Highs - Dow Jones (EOD)
\$NALOWDJ	Nasdaq - New 52-Lows - Dow Jones (EOD)
\$NAHLRDJ	Nasdaq New High/Low Ratio - Dow Jones (EOD)
\$NAHLDJ	Nasdaq New Highs-New Lows - Dow Jones (EOD)
\$NYHGHDJ	NYSE - New 52-Week Highs - Dow Jones (EOD)
\$NYLOWDJ	NYSE - New 52-Week Lows - Dow Jones (EOD)
\$NYHLRDJ	NYSE New High/Low Ratio - Dow Jones (EOD)
\$NYHLDJ	NYSE New Highs-New Lows - Dow Jones (EOD)

StockCharts Indicators

StockCharts calculates indicators based on new highs and new lows for the major stock exchanges. This means we maintain component lists of all securities traded on these exchanges. The indicators are calculated and published to our website throughout the day with the final calculation taking place about an hour after the close of trading. The table below shows a symbol catalog sample for these high-low indicators:

Symbol	Name
\$AMHGH	AMEX - New 52-Highs
\$AMLOW	AMEX - New 52-Lows
\$AMHL	AMEX New Highs-New Lows
\$NAHGH	Nasdaq - New 52-Highs
\$NALOW	Nasdaq - New 52-Lows
\$NAHLR	Nasdaq New High/Low Ratio (EOD)
\$NAHL	Nasdaq New Highs-New Lows
\$NYHGH	NYSE - New 52-Week Highs
\$NYLOW	NYSE - New 52-Week Lows
\$NYHLR	NYSE New High/Low Ratio (EOD)
\$NYHL	NYSE New Highs-New Lows
\$TOHGH	TSX - New Highs
\$TOHL	TSX - New Highs-New Lows
\$TOLW	TSX - New Lows
\$CDHGH	TSX Venture - New Highs
\$CDHL	TSX Venture - New Highs-New Lows (EOD)
\$CDLOW	TSX Venture - New Lows
\$USHL5	US New Highs-New Lows (5 day total; EOD)
\$USHL	US New Highs-New Lows (EOD)

Data from StockCharts may differ from other sources due to component changes and data adjustments. With over 10,000 securities in our symbol universe, exchange listings change and require updates on a regular basis. Also note that StockCharts uses dividend-adjusted data for its calculations, while other sources, such as Dow Jones, use non-adjusted data. The chart below shows a comparison of NYSE high-low indicators based on StockCharts calculations and Dow Jones data. Notice that the Dow Jones values are consistently lower than the StockCharts values because Dow Jones does not include ETFs in its calculations.



Predefined Scans

The new highs and new lows lists on the Predefined Scans page are updated throughout the day and the final update occurs around an hour after the close. In addition to the normal screening criteria, these results are also filtered by volume to remove thinly-traded securities. A security must average at least 40,000 shares of daily volume over the past 20 days to qualify for this screen. This requirement reduces the security universe and may account for differences between the indicator total and the total shown on the Predefined Scan table.

Predefined Scan Results

Search For Symbol:

Enter Symbol

Search

x

Select a Different Scan Report

25 Aug 2017

Total	Technical Indicators	Equities							Mutual Funds
		NYSE	Nasdaq	AMEX	OTC	TSE	TSXV	LSE	
Bullish Technical Indicators									
324	<div></div> New 52-week Highs	139	55	27	18	10	8	38	562
102	<div></div> Strong Volume Gainers	6	18	4	19	5	21	9	
22	<div></div> Bullish 50/200-day MA Crossovers	3	4	3	5	0	6	1	1
389	<div></div> Bullish MACD Crossovers	141	106	9	15	29	24	13	235
40	<div></div> Oversold with an Improving RSI	10	20	0	2	1	2	2	2

User-Defined Scans

User-defined scans can also be used to generate lists for new highs and new lows. Just to recap, the Dow Jones data comes from our data feed, while the StockCharts indicators and Predefined Scans page are finalized around an hour after the close. Further data adjustments sometimes occur overnight and these adjustments can result in small discrepancies. Results from a user-defined scan will include the most recent data adjustments and represent the most current list. This means totals from a user-defined scan might not exactly match the indicator value or the totals shown for the Predefined Scans. The example below shows 139 new highs on the NYSE for August 25, 2017. This number matches the predefined result because the scan required the 20-day average volume to exceed 40,000 shares. Removing this requirement would result in more stocks making the scan.

Scan Results

Criteria:

• For the last market close:

[TYPE = STOCK] AND [EXCHANGE = NYSE] AND [DAILY SMA(20,DAILY VOLUME) > 40000] AND [DAILY HIGH > YESTERDAY'S DAILY MAX(253,DAILY HIGH)]

Available Actions:

Matching Results: **139**

25 Aug 2017

Columns

Entries:

Search Table

































	Symbol	Name	Exchange	Sector	Industry	SCTR	U	Close	Volume
   	AEE	Ameren Corp.	NYSE	Utilities	Multiutilities	83.4	lrg	60.370	1089120
   	AEP	American Elec Pwr Co., Inc.	NYSE	Utilities	Conventional Electricity	79.1	lrg	73.570	2067781
   	AGR	Avangrid, Inc.	NYSE	Utilities	Multiutilities	80.1	mid	48.560	355589
   	ALE	Allete Inc.	NYSE	Utilities	Conventional Electricity	84.4	sml	76.810	89499
   	AMT	American Tower Corp.	NYSE	Financial	Specialty REITs	94.4	lrg	144.240	1253977
   	ANET	Arista Networks, Inc.	NYSE	Technology	Telecom Equipment	97.0	mid	173.730	418394
   	APH	Amphenol Corp.	NYSE	Technology	Electrical Components	83.3	lrg	79.790	1311514
   	ATO	Atmos Energy Corp.	NYSE	Utilities	Gas Distribution	74.0	mid	88.470	198225

Chart Example

The chart example below shows the NYSE high-low indicators based on Dow Jones data. First, the main window shows the cumulative Net New Highs Line, which is based on NYSE New Highs-New Lows - Dow Jones (\$NYHLDJ). The green histogram shows NYSE New Highs - Dow Jones (\$NYHGHDJ) and the red histogram shows NYSE New Lows - Dow Jones (\$NYLOWDJ). For reference, Net New Highs (\$NYHLDJ) is shown in the lower indicator window. Notice how this indicator fluctuates above/below the zero line as new highs exceed new lows and then new lows exceed new highs. [Click here for a live version](#) of this chart.













Symbol Sample

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

Site Search

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Symbol	Name	Exch	First Data Point
 \$AMHL	AMEX New Highs-New Lows (EOD)	INDX	Jan 5, 1993
 \$AMHLDJ	AMEX New Highs-New Lows - Dow Jones (EOD)	INDX	Jan 4, 2010
 \$CDHL	TSX Venture - New Highs-New Lows (EOD)	TSXV	Jul 19, 2002
 \$NAHL	Nasdaq New Highs-New Lows	INDX	Jan 2, 1991
 \$NAHLDJ	Nasdaq New Highs-New Lows - Dow Jones (EOD)	INDX	Jan 4, 2010
 \$NYHL	NYSE New Highs-New Lows	INDX	Feb 25, 1991
 \$NYHLDJ	NYSE New Highs-New Lows - Dow Jones (EOD)	INDX	Jan 4, 2010
 \$TOHL	TSX - New Highs-New Lows	TSE	Jul 19, 2002
 \$USHL	US New Highs-New Lows (EOD)	INDX	Jan 5, 1993
 \$USHL5	US New Highs-New Lows (5 day total; EOD)	INDX	Jan 5, 1993

Users can search for breadth indicators by quantifying their search criteria using the advanced search functions. Searching for “new -percent -zealand -houses -housing -newgrowth -usmf” is enough to highlight the high-low indicators, which all start with a Dollar sign (\$) and appear at the top. The word “new” is the key search term. The terms preceded by a minus sign (-) are excluded to narrow the search and remove unwanted names.

Resources

TASC Article: StockCharts subscribers can access [articles on high-low indicators](#) from Stocks & Commodities Magazine (TASC).

ChartSchool: There is also a detailed article in our ChartSchool for [Net New Highs](#).