AD Percent [ChartSchool]



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Overview

StocksCharts 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 Percent

Publisher: StockCharts

Update Frequency: End of Day (EOD). These indicators are updated after the market close, usually by 6PM 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 Percent (AD Percent) is a breadth indicator that measures the percentage of Net Advances for a particular group of stocks, such as an index or ETF. Net Advances equals the number of advances less the number of declines. AD Percent equals Net

Advances divided by the total number of stocks in the group. AD Percent fluctuates between -100% and +100%. Chartists can use this indicator to create oscillators and the AD Line.

Chart Example

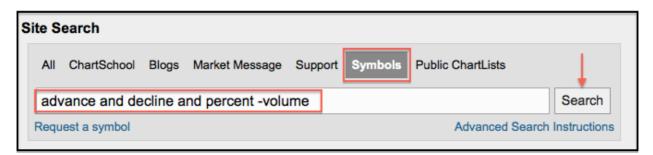


Symbol Sample

Symbol	Name
\$DJTADP	Dow Transports Advance-Decline Percent
\$DJUADP	Dow Utilities Advance-Decline Percent
\$DOWADP	Dow Advance-Decline Percent
\$GDXADP	Gold Miners Advance-Decline Percent
\$MIDADP	S&P 400 Advance-Decline Percent
\$NDXADP	Nasdar Composition ant
\$SMLADP	S&P 60 Sample
\$SPXADP	S&P 500 Advance-Decline Percent
\$SUPADP	S&P 1500 Advance-Decline Percent
\$TSEADP	S&P/TSX Composite Advance-Decline Percent
\$XLBADP	Materials Select Sector SPDR Advance-Decline Percent
\$XLEADP	Energy Select Sector SPDR Advance-Decline Percent
\$XLFADP	Financial Select Sector SPDR Advance-Decline Percent

<u>Click here for a current list</u> 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 Percent by searching for "advance and decline and percent -volume" in the symbol catalog (without quotations). The "and" ensures that each term is required. A minus sign in front of a word (-volume) ensures that the term is excluded.



Resources

TASC Article: StockCharts subscribers can access <u>related articles</u> from Stocks & Commodities Magazine (TASC).

ChartSchool: There is also an article on the AD Percent in our ChartSchool.