

# Breadth Data [ChartSchool]

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 [stockcharts.com/school/doku.php](https://stockcharts.com/school/doku.php)

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## Breadth Data

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### Overview

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StockCharts provides detailed breadth data for the AMEX, CDNX, Nasdaq, NYSE and TSE. Chartists can create indicators using advances, declines, advancing volume, declining volume, new 52-week highs and new 52-week lows. There are also indicators for net advances (advances less declines), net advancing volume (advancing volume less declining volume) and net new highs (new highs less new lows). These indicators can be used to create the AD Line, the AD Volume Line and the Net New Highs indicator.

### Details

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**Symbol Group:** Stock Exchange Breadth

**Publisher:** StockCharts.com

**Update Frequency:** Intraday and End-of-day (EOD)

**Current Symbols:** [Catalog link](#)

### Data Characteristics

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Breadth data for the major stock exchanges is calculated in-house at StockCharts using a three-step process. First, StockCharts maintains component lists of all stocks traded on these exchanges. Second, our scan-engine uses these component lists to run scans based on the price data for the individual stocks. Third, the data is updated and published to our website.

Data from StockCharts 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, such as Dow Jones and the Wall Street Journal, use non-adjusted data.

### Chart Example

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The chart example below shows the Nasdaq AD Line (\$NAUD) in the main window and the raw data in the indicator window. The AD Line is a cumulative measure of net advances (advances less declines). The indicator window shows the daily changes in net advances (\$NAUD). Notice how it moves above/below the zero line as net advances shift from positive to negative. The window below shows the 20-day SMA of Nasdaq Net Advancing Volume (\$NAUD), which acts as an oscillator.



Symbol Sample

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

Symbol	Name
\$AMAD	AMEX Advance-Dcline Issues
\$CDAD	CDNX - Advance-Dcline Issues
\$NAAD	Nasdaq Advance-Dcline Issues
\$NYAD	NYSE Advance-Dcline Issues
\$TOAD	TSE Advance-Dcline Issues
\$AMUD	AMEX Advance-Dcline Volume
\$CDUD	CDNX Advance-Dcline Volume (EOD)
\$NAUD	Nasdaq Advance-Dcline Volume
\$NYUD	NYSE Advance-Dcline Volume
\$TOUD	TSE Advance-Dcline Volume (EOD)
\$AMDEC	AMEX - Issues Declining
\$CDDEC	CDNX - Issues Declining
\$NADEC	Nasdaq - Issues Declining

Users can search for breadth indicators by quantifying their search criteria using the advanced search functions. Searching for “advances declines highs lows issues volume - percent -dow” is enough to highlight the breadth indicators for the major stock indices. The words “advances declines highs lows issues volume” are added without a conjunction, which means they may or may not be part of the name. The words “percent” and “dow” are preceded with a minus sign to exclude names with these words from the search results.

**Site Search**

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

advances declines highs lows issues volume -percent -dow

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Advanced Search Instructions

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## Resources