

S&P 500 Table Metrics: Calculations

Metric	Calculation Logic	Above%	Below%
Day Change (%)	1-day % change: $\frac{\text{textClose}_t - \text{textClose}_{t-1}}{\text{textClose}_{t-1}} \times 100$	% stocks with positive day change	% stocks with negative day change
Month Change (%)	1-month: $\frac{\text{textClose}_t - \text{textClose}_{t-20}}{\text{textClose}_{t-20}} \times 100$	% stocks with positive month change	% stocks with negative month change
Quarter Change (%)	1-quarter: $\frac{\text{textClose}_t - \text{textClose}_{t-60}}{\text{textClose}_{t-60}} \times 100$	% stocks up in the last quarter	% stocks down in the last quarter
Half Year Change (%)	6-month: $\frac{\text{textClose}_t - \text{textClose}_{t-120}}{\text{textClose}_{t-120}} \times 100$	% stocks up over half a year	% stocks down over half a year
Year Change (%)	1-year: $\frac{\text{textClose}_t - \text{textClose}_{t-252}}{\text{textClose}_{t-252}} \times 100$	% stocks up over 1 year	% stocks down over 1 year
Price to SMA10 (%)	Current price vs 10-day SMA: $\text{textClose}_t > \text{textSMA10}_t$	% stocks above SMA10	% stocks below SMA10
Price to EMA20 (%)	Current price vs 20-day EMA: $\text{textClose}_t > \text{textEMA20}_t$	% stocks above EMA20	% stocks below EMA20
Price to SMA50 (%)	Current price vs 50-day SMA: $\text{textClose}_t > \text{textSMA50}_t$	% stocks above SMA50	% stocks below SMA50
Trend Days (%)	% of last N days up (e.g., last 10): $\frac{(\text{count}(\text{textClose}_{t-10:t} > \text{textClose}_{t-1:t}) - \text{count}(\text{textClose}_{t-10:t} < \text{textClose}_{t-1:t}))}{10} \times 100$	% stocks mostly trending up	% stocks mostly trending down
SMA10 > SMA20 (%)	$\text{textSMA10}_t > \text{textSMA20}_t$	% stocks where SMA10 > SMA20	% stocks where SMA10 < SMA20
SMA20 > SMA50 (%)	$\text{textSMA20}_t > \text{textSMA50}_t$	% stocks where SMA20 > SMA50	% stocks where SMA20 < SMA50
SMA50 > SMA200 (%)	$\text{textSMA50}_t > \text{textSMA200}_t$	% stocks where SMA50 > SMA200	% stocks where SMA50 < SMA200
SMA20 > SMA50 > SMA200 (%)	Composite trend alignment: $\text{textSMA20}_t > \text{textSMA50}_t > \text{textSMA200}_t$	% stocks with perfect bullish alignment	% stocks without alignment
5 Day Low vs 30 Day High (%)	Compare last 5-day low to 30-day high; classify stocks above/below each	% stocks above 5-day low / 30-day high	% stocks below 5-day low / 30-day high
20-Day High (%)	Is current price at or above highest close in 20 days?	% stocks at 20-day high	% stocks not at 20-day high
20-Day Low (%)	Is current price at or below lowest close in 20 days?	% stocks at 20-day low	% stocks not at 20-day low