

## TradeStation Calculated Indices

Categories of TradeStation Calculated Indices	Description
Index Futures / Cash Index Premium Indices	The Index Futures / Cash Index Premium index provides you with the difference between the front month of the corresponding futures contract and the cash index. If the index is greater than 0, then the futures are currently trading at a premium to the cash index. If the index is less than 0, then the futures are currently trading at a discount to the cash index. If the index is exactly 0, then the futures are trading at the same value as the cash index.
Advancing Issues Indices	The Advancing Issues index provides you with the total number of stocks in a certain exchange or broad market index whose last trade is greater than its previous close. This index can be used to identify the current market breadth by helping to determine the strength or weakness of an uptrend. This index is often used in conjunction with the declining issues indices to add perspective to the advancing issues index.
Declining Issues Indices	The Declining Issues index provides you with the total number of stocks in a certain exchange or broad market index whose last trade is less than its previous close. This index can be used to identify the current market breadth by helping to determine the strength or weakness of a downtrend. This index is often used in conjunction with the advancing issues indices to add perspective to the advancing issues index.
Unchanged Issues Indices	The Unchanged Issues index provides you with the total number of stocks in a certain exchange or broad market index whose last trade is equal to its previous close. This index can be used to help distinguish trending markets from flat or oscillating markets. This index is often compared to the advancing issues indices and declining issues indices to add further perspective to the breadth analysis.
Advancing Declining Issues Difference Indices	The Advancing Declining Issues Difference index provides you with the total number of advancing issues that exceeds the total number of declining issues in a certain exchange or broad market index. If the index is greater than 0, then there are currently more advancing issues than declining issues in that exchange or market index. If the index is less than 0, then there are currently more declining issues than advancing issues in that exchange or market index. If the index is exactly 0, then there are currently an equal number of advancing issues and declining issues for that exchange or market index. This index can be used to help to identify the strength and/or direction of the current trend.
Volume of Advancing Issues Indices	The Volume of Advancing Issues index provides you with the total share volume of the stocks in a specific exchange or broad market index that make up the corresponding "Advancing Issues" index. This index can be used to determine the strength of an uptrend and is often used with the Volume Declining Issues indices in order to determine market breadth.
Volume of Declining Issues Indices	The Volume of Declining Issues index provides you with the total share volume of the stocks in a specific exchange or broad market index that make up the corresponding "Declining Issues" index. This index can be used to determine the strength of a down trend and is often used with the Volume of Advancing Issues index in order to determine market breadth.
Total Volume indices	The Total Volume index provides you with the total share volume of all of the stocks in a specific exchange or broad market index. This index can be used with the Volume of Advancing Issues index and Volume of Declining Issues index in order to determine the percent of total volume that represents advancing issues or the percent of total volume that represents declining issues. In addition, the Total Volume indices include the volume of unchanged issues.

Categories of TradeStation Calculated Indices	Description
Up Down Volume Difference Indices	The Up Down Volume Difference index provides you with the difference between the volume of advancing issues and the volume of declining issues for a specific exchange or broad market index. If the index is greater than 0, then the volume of advancing issues is currently greater than the volume of declining issues. If the index is less than 0, then the volume of declining issues is currently greater than the volume of advancing issues. This index may be used to determine the strength of the current trend in the market.
Tick Indices	The Tick index provides you with the number of stocks in a specific exchange or broad market index whose last trade occurred on an uptick minus the number of stocks in a specific exchange or broad market index whose last trade occurred on a downtick. When the index is greater than 0, there are currently more stocks whose last trade occurred on an uptick than stocks whose last trade occurred on a downtick. When the index is less than 0, there are currently more stocks whose last trade occurred on a downtick than stocks whose last trade occurred on an uptick. This can help to determine short-term market sentiment.
Traders (Arms) Indices	The Traders Index, a/k/a the TRIN, the Short Term Trade index, or the Arms Index, is a breadth indicator developed by Richard Arms. It is an oscillator that is commonly used to identify overbought and oversold conditions. The index is a ratio of ratios, i.e. it's calculated by taking the ratio of advancing issues to declining issues, taking the ratio of the volume of advancing issues to the volume of declining issues, and then dividing the first of these ratios by the second. TradeStation provides a number of variations of the Arms index, based on NYSE, AMEX, NASDAQ, ARCX, Dow 30, NASDAQ 100, S&P 500, Russell 2000, and all US stocks. TradeStation also provides additional unique variations of the Arms index that make use of market value instead of market volume – in other words, the cash value of shares traded as opposed to the raw number of shares traded. These value-based variations all begin with "\$VALTRIN".

**Index Futures / Cash Index Premiums**

Symbol	Description	Formula	Exchange / Entitlement Required
\$ESINX	E-mini S&P 500 Premium Index	@ES - \$INX	E-mini CME and S&P Index
\$NDIQX	Nasdaq 100 Premium Index	@ND.P - \$IQX	Full CME and S&P Index
\$SPINX	S&P 500 Premium Index	@SP.P - \$INX	Full CME and S&P Index
\$NQUIX	E-Mini Nasdaq 100 Premium	@NQ - \$IQX	E-mini CME and S&P Index
\$DJDJI	Dow Jones Premium	@DJ.P - \$DJI	CBOT
\$YMDJI	Mini-Dow Premium Index	@YM - \$DJI	CBOT
\$TFTFY	Mini Russell 2000	@TF - \$TFY	ICE US

**Breadth Indices**

NYSE Breadth Indices			
\$ADV	NYSE Advancing Issues	The number of NYSE issues whose last > its previous close.	NYSE
\$DECL	NYSE Declining Issues	The number of NYSE issues whose last < its previous close.	NYSE
\$UNCH	NYSE Unchanged Issues	The number of NYSE issues whose last = its previous close.	NYSE
\$ADD	NYSE Adv-Decl Issues Diff	\$ADV - \$DECL	NYSE
\$UVOL	Volume NYSE Advancing Issues	Summation of the volumes of all stocks that make up the \$ADV list. Only NYSE trades are factored into this index.	NYSE
\$UVOLC	Volume NYSE Adv Composite	Summation of the volumes of all stocks that make up the \$ADV list. Trades from NYSE as well as regional exchanges are factored into this index.	NYSE
\$DVOL	Volume NYSE Declining Issues	Summation of the volumes of all stocks that make up the \$DECL list. Only NYSE trades are factored into this index.	NYSE
\$DVOLC	Volume NYSE Decl Composite	Summation of the volumes of all stocks that make up the \$DECL list. Trades from NYSE as well as regional exchanges are factored into this index.	NYSE
\$TVOL	Volume All NYSE Issues	Total Volume for all NYSE Stocks. Only NYSE trades are factored into this index.	NYSE
\$TVOLC	Volume NYSE Issues Composite	Total Volume for all NYSE Stocks. Trades from NYSE as well as regional exchanges are factored into this index.	NYSE
\$VOLD	NYSE Up-Down Vol Diff	\$UVOL - \$DVOL	NYSE
\$VOLDC	NYSE Up-Down Vol Diff Comp	\$UVOLC - \$DVOLC	NYSE
\$TICK	NYSE Tick	The number of NYSE stocks whose last trade was on an uptick minus the number of NYSE stocks whose last trade was on a downtick. Only trades executed on NYSE are factored into this index.	NYSE
\$TICKC	NYSE Tick Composite	The number of NYSE stocks whose last trade was on an uptick minus the number of NYSE stocks whose last trade was on a downtick. Trades from NYSE as well as regional exchanges are factored into this index.	NYSE
\$TRIN	NYSE Traders Index (Arms)	$((\$ADV / \$DECL) / (\$UVOL / \$DVOL) + 1)$	NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$TRINC	NYSE Traders Index (Arms) Composite	$((\$ADV / \$DECL) / (\$UVOLC / \$DVOLC + 1))$	NYSE
<b>AMEX Breadth Indices</b>			
\$ADVA	AMEX Advancing Issues	The number of AMEX issues whose last > its previous close.	AMEX
\$DECLA	AMEX Declining Issues	The number of AMEX issues whose last < its previous close.	AMEX
\$UNCHA	AMEX Unchanged Issues	The number of AMEX issues whose last = its previous close.	AMEX
\$ADAD	AMEX Adv-Decl Issues Diff	$\$ADVA - \$DECLA$	AMEX
\$UVOLA	Volume AMEX Advancing Issues	Summation of the volumes of all stocks that make up the \$ADVA list. Only AMEX trades are factored into this index.	AMEX
\$UVOLAC	Volume AMEX Adv Composite	Summation of the volumes of all stocks that make up the \$ADVA list. Trades from AMEX as well as regional exchanges are factored into this index.	AMEX
\$DVOLA	Volume AMEX Declining Issues	Summation of the volumes of all stocks that make up the \$DECLA list. Only AMEX trades are factored into this index.	NYSE
\$DVOLAC	Volume AMEX Decl Composite	Summation of the volumes of all stocks that make up the \$DECLA list. Trades from AMEX as well as regional exchanges are factored into this index.	AMEX
\$TVOLA	Volume All AMEX Issues	Total Volume for all AMEX Stocks. Only AMEX trades are factored into this index.	AMEX
\$TVOLAC	Volume AMEX Issues Composite	Total Volume for all AMEX Stocks. Trades from AMEX as well as regional exchanges are factored into this index.	AMEX
\$VOLAD	AMEX Up-Down Vol Diff	$\$UVOLA - \$DVOLA$	AMEX
\$VOLADC	AMEX Up-Down Vol Diff Comp	$\$UVOLAC - \$DVOLAC$	AMEX
\$TIKA	AMEX Tick	The number of AMEX stocks whose last trade was on an uptick minus the number of AMEX stocks whose last trade was on a downtick. Only trades executed on AMEX are factored into this index.	AMEX
\$TIKAC	AMEX Tick Comp	The number of AMEX stocks whose last trade was on an uptick minus the number of AMEX stocks whose last trade was on a downtick. Trades from AMEX as well as regional exchanges are factored into this index.	AMEX
\$TRINA	AMEX Traders Index (Arms)	$((\$ADVA / \$DECLA) / (\$UVOLA / \$DVOLA) + 1)$	AMEX
\$TRINAC	AMEX Traders Index (Arms) Composite	$((\$ADVA / \$DECLA) / (\$UVOLAC / \$DVOLAC) + 1))$	AMEX
<b>NASDAQ Breadth Indices</b>			
\$ADVQ	NASDAQ Advancing Issues	The number of NASDAQ issues whose last > its previous close.	NASDAQ
\$DECLQ	NASDAQ Declining Issues	The number of NASDAQ issues whose last < its previous close.	NASDAQ

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$UNCHQ	NASDAQ Unchanged Issues	The number of NASDAQ issues whose last = its previous close.	NASDAQ
\$ADQD	NASDAQ Adv-Decl Diff	\$ADVQ - \$DECLQ	NASDAQ
\$UVOLQ	Volume NASDAQ Advancing Issues	Summation of the volumes of all stocks that make up the \$ADVQ list. Trades from NASDAQ as well as regional exchanges are factored into this index.	NASDAQ
\$DVOLQ	Volume NASDAQ Declining Issues	Summation of the volumes of all stocks that make up the \$DECLQ list. Trades from NASDAQ as well as regional exchanges are factored into this index.	NASDAQ
\$TVOLQ	Volume All NASDAQ Issues	Total Volume for all NASDAQ Stocks. Trades from NASDAQ as well as regional exchanges are factored into this index.	NASDAQ
\$VOLQD	NASDAQ Up-Down Vol Diff	\$UVOLQ - \$DVOLQ	NASDAQ
\$TIKQ	NASDAQ Tick	The number of NASDAQ stocks whose last trade was on an uptick minus the number of NASDAQ stocks whose last trade was on a downtick. Trades from NASDAQ as well as regional exchanges are factored into this index.	NASDAQ
\$TRINQ	NASDAQ Traders Index (Arms)	$((\$ADVQ / \$DECLQ) / (\$UVOLQ / \$DVOLQ) + 1)$	NASDAQ
<b>Dow 30 Breadth Indices</b>			
\$ADVI	Dow 30 Advancing Issues	The number of Dow 30 issues whose last > its previous close.	NASDAQ and NYSE
\$DECLI	Dow 30 Declining Issues	The number of Dow 30 issues whose last < its previous close	NASDAQ and NYSE
\$UNCHI	Dow 30 Unchanged Issues	The number of Dow 30 issues whose last = its previous close	NASDAQ and NYSE
\$ADID	Dow 30 Advancing Issues – Declining Issues Difference	\$ADVI - \$DECLI	NASDAQ and NYSE
\$UVOLI	Dow 30 Up Volume	Summation of the volumes of all stocks that make up the \$ADVI list. Only trades taking place on each stock's listed exchange are factored into this index.	NASDAQ and NYSE
\$UVOLIC	Dow 30 Up Volume (Composite)	Summation of the volumes of all stocks that make up the \$ADVI list. Trades from each stock's listed exchange as well as regional exchanges are factored into this index.	NASDAQ and NYSE
\$DVOLI	Dow 30 Down Volume	Summation of the volumes of all stocks that make up the \$DECLI list. Only trades taking place on each stock's listed exchange are factored into this index.	NASDAQ and NYSE
\$DVOLIC	Dow 30 Down Volume (Composite)	Summation of the volumes of all stocks that make up the \$DECLI list. Trades from each stock's listed exchange as well as regional exchanges are factored into this index.	NASDAQ and NYSE
\$TVOLI	Dow 30 Total Volume	Total Volume for all Dow 30 Stocks. Only trades taking place on each stock's listed exchange are factored into this index.	NASDAQ and NYSE
\$TVOLIC	Dow 30 Total Volume (Composite)	Total Volume for all Dow 30 Stocks. Trades from each stock's listed exchange as well as regional exchanges are factored into this index.	NASDAQ and NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$VOLID	Dow 30 Up Volume – Down Volume Difference	$\$UVOLI - \$DVOLI$	NASDAQ and NYSE
\$VOLIDC	Dow 30 Up Volume – Down Volume Difference (Composite)	$\$UVOLIC - \$DVOLIC$	NASDAQ and NYSE
\$TIKI	Dow 30 Tick Index	The number of Dow 30 stocks whose last trade was on an uptick minus the number of Dow 30 stocks whose last trade was on a downtick. Only trades executed on each stock's listed exchange are factored into this index.	NASDAQ and NYSE
\$TIKIC	Dow 30 Tick Index (Composite)	The number of Dow 30 stocks whose last trade was on an uptick minus the number of Dow 30 stocks whose last trade was on a downtick. Trades from each stock's listed exchange as well as regional exchanges are factored into this index.	NASDAQ and NYSE
\$TRINI	Dow 30 Traders Index (Arms)	$((\$ADVI / \$DECLI) / (\$UVOLI / \$DVOLI) + 1)$	NASDAQ and NYSE
\$TRINIC	Dow 30 Traders Index (Arms) Composite	$((\$ADVI / \$DECLI) / (\$UVOLIC / \$DVOLIC + 1))$	NASDAQ and NYSE
<b>ARCX Breadth Indices</b>			
\$ADVR	ARCX Advancing Issues	The number of ARCX issues whose last > its previous close.	ARCX
\$DECLR	ARCX Declining Issues	The number of ARCX issues whose last < its previous close.	ARCX
\$UNCHR	ARCX Unchanged Issues	The number of ARCX issues whose last = its previous close.	ARCX
\$ADRD	ARCX Advancing Issues – Declining Issues Difference	$\$ADVR - \$DECLR$	ARCX
\$UVOLR	ARCX Up Volume	Summation of the volumes of all stocks that make up the \$ADVR list. Only ARCX trades are factored into this index.	ARCX
\$UVOLRC	ARCX Up Volume (Composite)	Summation of the volumes of all stocks that make up the \$ADVR list. Trades from ARCX as well as regional exchanges are factored into this index.	ARCX
\$DVOLR	ARCX Down Volume	Summation of the volumes of all stocks that make up the \$DECLR list. Only ARCX trades are factored into this index.	ARCX
\$DVOLRC	ARCX Down Volume (Composite)	Summation of the volumes of all stocks that make up the \$DECLR list. Trades from ARCX as well as regional exchanges are factored into this index.	ARCX
\$TVOLR	ARCX Total Volume	Total Volume for all ARCX Stocks. Only ARCX trades are factored into this index.	ARCX
\$TVOLRC	ARCX Total Volume (Composite)	Total Volume for all ARCX Stocks. Trades from ARCX as well as regional exchanges are factored into this index.	ARCX
\$VOLRD	ARCX Up Volume – Down Volume Difference	$\$UVOLR - \$DVOLR$	ARCX
\$VOLRDC	ARCX Up Volume – Down Volume Difference (Composite)	$\$UVOLRC - \$DVOLRC$	ARCX

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$TIKR	ARCX Tick Index	The number of ARCX stocks whose last trade was on an uptick minus the number of ARCX stocks whose last trade was on a downtick. Only trades executed on ARCX are factored into this index.	ARCX
\$TIKRC	ARCX Tick Index (Composite)	The number of ARCX stocks whose last trade was on an uptick minus the number of ARCX stocks whose last trade was on a downtick. Trades from ARCX as well as regional exchanges are factored into this index.	ARCX
\$TRINR	ARCX Traders Index (Arms)	$((\$ADV R / \$DECL R) / (\$UVOL R / \$DVOL R) + 1)$	ARCX
\$TRINRC	ARCX Traders Index (Arms) Composite	$((\$ADV R / \$DECL R) / (\$UVOL RC / \$DVOL RC + 1))$	ARCX
<b>NASDAQ 100 Breadth Indices</b>			
\$ADVND	Nasdaq 100 Advancing Issues	The number of NASDAQ 100 issues whose last > its previous close.	NASDAQ
\$DECLND	Nasdaq 100 Declining Issues	The number of NASDAQ 100 issues whose last < its previous close.	NASDAQ
\$UNCHND	Nasdaq 100 Unchanged Issues	The number of NASDAQ 100 issues whose last = its previous close.	NASDAQ
\$ADNDD	NASDAQ100 Adv-Decl Issues Diff	$\$ADVND - \$DECLND$	NASDAQ
\$UVOLND	Nasdaq 100 Up Volume	Summation of the volumes of all stocks that make up the \$ADVND list.	NASDAQ
\$DVOLND	Nasdaq 100 Down Volume	Summation of the volumes of all stocks that make up the \$DECLND list.	NASDAQ
\$TVOLND	Nasdaq 100 Total Volume	Total Volume for all NASDAQ 100 Stocks.	NASDAQ
\$VOLNDD	NASDAQ100 Up-Down Vol Diff	$\$UVOLND - \$DVOLND$	NASDAQ
\$TIKND	Nasdaq 100 Tick	The number of NASDAQ 100 stocks whose last trade was on an uptick minus the number of NASDAQ 100 stocks whose last trade was on a downtick. Trades from NASDAQ as well as regional exchanges are factored into this index.	NASDAQ
\$TRINND	Nasdaq 100 Traders Index (Arms)	$((\$ADVND / \$DECLND) / (\$UVOLND / \$DVOLND) + 1)$	NASDAQ
<b>S&amp;P 500 Breadth Indices</b>			
\$ADVSP	S&P 500 Advancing Issues	The number of S&P 500 issues whose last > its previous close.	AMEX and NASDAQ and NYSE
\$DECLSP	S&P 500 Declining Issues	The number of S&P 500 issues whose last < its previous close.	AMEX and NASDAQ and NYSE
\$UNCHSP	S&P 500 Unchanged Issues	The number of S&P 500 issues whose last = its previous close.	AMEX and NASDAQ and NYSE
\$ADSPD	S&P 500 Adv-Decl Issues Diff	$\$ADVSP - \$DECLSP$	AMEX and NASDAQ and NYSE



## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$UVOLSP	S&P 500 Up Volume	Summation of the volumes of all stocks that make up the \$ADVSP list. If the S&P 500 stock is an AMEX or NYSE stock, only trades on the listed exchange are factored into this index. If the S&P 500 stock is a NASDAQ stock, all trades, regardless of whether the trade is executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$UVOLSPC	S&P 500 Up Volume Comp	Summation of the volumes of all stocks that make up the \$ADVSP list. Trades from NYSE, AMEX, and NASDAQ, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$DVOLSP	S&P 500 Down Volume	Summation of the volumes of all stocks that make up the \$DECLSP list. If the S&P 500 stock is an AMEX or NYSE stock, only trades on the listed exchange are factored into this index. If the S&P 500 stock is a NASDAQ stock, all trades, regardless of whether the trade is executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$DVOLSPC	S&P 500 Down Volume Comp	Summation of the volumes of all stocks that make up the \$DECLSP list. Trades from NYSE, AMEX, and NASDAQ, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$TVOLSP	S&P 500 Total Volume	Total Volume for all S&P 500 Stocks. If the S&P 500 stock is an AMEX or NYSE stock, only trades on the listed exchange are factored into this index. If the S&P 500 stock is a NASDAQ stock, all trades, regardless of whether the trade is executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$TVOLSPC	S&P 500 Total Volume Comp	Total Volume for all S&P 500 Stocks. Trades from NYSE, AMEX, and NASDAQ, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$VOLSPD	S&P 500 Up-Down Vol Diff	$\$UVOLSP - \$DVOLSP$	AMEX and NASDAQ and NYSE
\$VOLSPDC	S&P 500 Up-Down Vol Diff Comp	$\$UVOLSPC - \$DVOLSPC$	AMEX and NASDAQ and NYSE
\$TIKSP	S&P 500 Tick	The number of S&P 500 stocks whose last trade was on an uptick minus the number of S&P 500 stocks whose last trade was on a downtick. If the S&P 500 stock is an AMEX or NYSE stock, only trades on the listed exchange are factored into this index. If the S&P 500 stock is a NASDAQ stock, all trades, regardless of whether the trade is executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$TIKSPC	S&P 500 Tick Composite	The number of S&P 500 stocks whose last trade was on an uptick minus the number of S&P 500 stocks whose last trade was on a downtick. Trades from NYSE, AMEX, and NASDAQ, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE



## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$TRINSP	S&P 500 Traders Index (Arms)	$((\$ADVSP / \$DECLSP) / (\$UVOLSP / \$DVOLSP) + 1)$	AMEX and NASDAQ and NYSE
\$TRINSPC	S&P 500 Traders Index (Arms) Composite	$((\$ADVSP / \$DECLSP) / (\$UVOLSPC / \$DVOLSPC) + 1)$	AMEX and NASDAQ and NYSE
<b>Russell 2000 Breadth Indices</b>			
\$ADVRL	Russell 2000 Advancing Issues	The number of Russell 2000 issues whose last > its previous close.	AMEX and NASDAQ and NYSE
\$DECLRL	Russell 2000 Declining Issues	The number of Russell 2000 issues whose last < its previous close.	AMEX and NASDAQ and NYSE
\$UNCHRL	Russell 2000 Unchanged Issues	The number of Russell 2000 issues whose last = its previous close.	AMEX and NASDAQ and NYSE
\$ADRLD	Russell 2000 Adv-Decl Diff Issues	$\$ADVRL - \$DECLRL$	AMEX and NASDAQ and NYSE
\$UVOLRL	Russell 2000 Up Volume	Summation of the volumes of all stocks that make up the \$ADVR list. If the Russell 2000 stock is an AMEX or NYSE stock, only trades on the listed exchange are factored into this index. If the Russell 2000 stock is a NASDAQ stock, all trades, regardless of whether the trade is executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$UVOLRLC	Russell 2000 Up Volume Comp	Summation of the volumes of all stocks that make up the \$ADVR list. Trades from NYSE, AMEX, and NASDAQ, as well as trades on all regional exchanges are factored into this index.	AMEX and NASDAQ and NYSE
\$DVOLRL	Russell 2000 Down Volume	Summation of the volumes of all stocks that make up the \$DECLR list. If the Russell 2000 stock is an AMEX or NYSE stock, only trades on the listed exchange are factored into this index. If the Russell 2000 stock is a NASDAQ stock, all trades, regardless of whether the trade executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$DVOLRLC	Russell 2000 Down Volume Comp	Summation of the volumes of all stocks that make up the \$DECLR list. Trades from NYSE, AMEX, and NASDAQ, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$TVOLRL	Russell 2000 Total Vol	Total Volume for all Russell 2000 Stocks. If the Russell 2000 stock is an AMEX or NYSE stock, only trades on the listed exchange are factored into this index. If the Russell 2000 stock is a NASDAQ stock, all trades, regardless of whether the trade is executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$TVOLRLC	Russell 2000 Total Vol Comp	Total Volume for all Russell 2000 Stocks. Trades from NYSE, AMEX, and NASDAQ, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$VOLRLD	Russell 2000 Up-Down V Diff	$\$UVOLRL - \$DVOLRL$	AMEX and NASDAQ and NYSE
\$VOLRLDC	Russell 2000 Up-Down V Diff Cp	$\$UVOLRLC - \$DVOLRLC$	AMEX and NASDAQ and NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$TIKRL	Russell 2000 Tick	The number of Russell 2000 stocks whose last trade was on an uptick minus the number of Russell 2000 stocks whose last trade was on a downtick. If the Russell 2000 stock is an AMEX or NYSE stock, only trades on the listed exchange are factored into this index. If the Russell 2000 stock is a NASDAQ stock, all trades, regardless of whether the trade is executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$TIKRLC	Russell 2000 Tick Composite	The number of Russell 2000 stocks whose last trade was on an uptick minus the number of Russell 2000 stocks whose last trade was on a downtick. Trades from NYSE, AMEX, and NASDAQ, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$TRINRL	Russell 2000 Traders Index (Arms)	$((\$ADVR / \$DECLR) / (\$UVOLR / \$DVOLR) + 1)$	AMEX and NASDAQ and NYSE
\$TRINRLC	Russell 2000 Traders Index (Arms) Composite	$((\$ADVR / \$DECLR) / (\$UVOLRC / \$DVOLRC) + 1)$	AMEX and NASDAQ and NYSE
<b>Breadth Indices Utilizing AMEX, ARCX, NASDAQ, and NYSE Combined</b>			
\$ADVUS	All US Advancing Issues	The number of AMEX, ARCX, NASDAQ, and NYSE issues whose last > its previous close.	AMEX and NASDAQ and NYSE
\$DECLUS	All US Declining Issues	The number of AMEX, ARCX, NASDAQ, and NYSE issues whose last < its previous close.	AMEX and NASDAQ and NYSE
\$UNCHUS	All US Unchanged Issues	The number of AMEX, ARCX, NASDAQ, and NYSE issues whose last = its previous close.	AMEX and NASDAQ and NYSE
\$ADUSD	All US Adv-Decl Issues Diff	$\$ADVUS - \$DECLUS$	AMEX and NASDAQ and NYSE
\$UVOLUS	All US Up Volume	Summation of the volumes of all stocks that make up the \$ADVUS list. If the stock is an AMEX, ARCX, or NYSE stock, only trades on the listed exchange are factored into this index. If the stock is a NASDAQ stock, all trades, regardless of whether the trade is executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$UVOLUSC	All US Up Volume Comp	Summation of the volumes of all stocks that make up the \$ADVUS list. Trades from AMEX, ARCX, and NASDAQ, and NYSE as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$DVOLUS	All US Down Volume	Summation of the volumes of all stocks that make up the \$DECLUS list. If the stock is an AMEX, ARCX, or NYSE stock, only trades on the listed exchange are factored into this index. If the stock is a NASDAQ stock, all trades, regardless of whether the trade is executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$DVOLUSC	All US Down Volume Comp	Summation of the volumes of all stocks that make up the \$DECLUS list. Trades from AMEX, ARCX, NASDAQ, and NYSE, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$TVOLUS	All US Total Volume	Total Volume for all AMEX, ARCX, NASDAQ, and NYSE issues. If the stock is an AMEX, ARCX, or NYSE stock, only trades on the listed exchange are factored into this index. If the stock is a NASDAQ stock, all trades, regardless of whether the trade is executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$TVOLUSC	All US Total Volume Comp	Total Volume for all AMEX, ARCX, NASDAQ, and NYSE issues. Trades from AMEX, ARCX, NASDAQ, and NYSE, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$VOLUSD	All US Up-Down Vol Diff	$\$UVOLUS - \$DVOLUS$	AMEX and NASDAQ and NYSE
\$VOLUSDC	All US Up-Down Vol Diff Comp	$\$UVOLUSC - \$DVOLUSC$	AMEX and NASDAQ and NYSE
\$TIKUS	All US Tick	The number of AMEX, ARCX, NASDAQ, and NYSE issues whose last trade was on an uptick minus the number of AMEX, ARCX, NASDAQ, and NYSE issues whose last trade was on a downtick. If the stock is an AMEX, ARCX, or NYSE stock, only trades on the listed exchange are factored into this index. If the stock is a NASDAQ stock, all trades, regardless of whether the trade is executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$TIKUSC	All US Tick Comp	The number of AMEX, ARCX, NASDAQ, and NYSE issues whose last trade was on an uptick minus the number of AMEX, ARCX, NASDAQ, and NYSE issues whose last trade was on a downtick. Trades from AMEX, ARCX, NASDAQ, and NYSE as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$TRINUS	All US Traders Index (Arms)	$((\$ADVUS / \$DECLUS) / (\$UVOLUS / \$DVOLUS) + 1)$	AMEX and NASDAQ and NYSE
\$TRINUSC	All US Traders Index (Arms) Composite	$((\$ADVUS / \$DECLUS) / (\$UVOLUSC / \$DVOLUSC) + 1)$	AMEX and NASDAQ and NYSE
<b>Breadth Indices Utilizing all US Stocks excluding ARCA-listed stocks (AMEX, NASDAQ, and NYSE)</b>			
\$ADVUSL	All AMEX, NASDAQ, and NYSE Advancing Issues	The number of AMEX, NASDAQ, and NYSE issues whose last > its previous close.	AMEX and NASDAQ and NYSE
\$DECLUSL	All AMEX, NASDAQ, and NYSE Declining Issues	The number of AMEX, NASDAQ, and NYSE issues whose last < its previous close.	AMEX and NASDAQ and NYSE
\$UNCHUSL	All AMEX, NASDAQ, and NYSE Unchanged Issues	The number of AMEX, NASDAQ, and NYSE issues whose last = its previous close.	AMEX and NASDAQ and NYSE
\$ADUSLD	All AMEX, NASDAQ, and NYSE Advancing Issues – Declining Issues Difference	$\$ADVUSL - \$DECLUSL$	AMEX and NASDAQ and NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$UVOLUSL	All AMEX, NASDAQ, and NYSE Up Volume	Summation of the volumes of all stocks that make up the \$ADVUSL list. If the US stock is an AMEX or NYSE stock, only trades on the listed exchange are factored into this index. If the US stock is a NASDAQ stock, all trades, regardless of whether the trade executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$UVOLUSLC	All AMEX, NASDAQ, and NYSE Up Volume (Composite)	Summation of the volumes of all stocks that make up the \$ADVUSL list. Trades from AMEX, NASDAQ, and NYSE, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$DVOLUSL	All AMEX, NASDAQ, and NYSE Down Volume	Summation of the volumes of all stocks that make up the \$DECLUSL list. If the US stock is an AMEX or NYSE stock, only trades on the listed exchange are factored into this index. If the US stock is a NASDAQ stock, all trades, regardless of whether the trade executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$DVOLUSLC	All AMEX, NASDAQ, and NYSE Down Volume (Composite)	Summation of the volumes of all stocks that make up the \$DECLUSL list. Trades from AMEX, NASDAQ, and NYSE, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$TVOLUSL	All AMEX, NASDAQ, and NYSE Total Volume	Total Volume for AMEX, NASDAQ, and NYSE stocks. If the US stock is an AMEX or NYSE stock, only trades on the listed exchange are factored into this index. If the US stock is a NASDAQ stock, all trades, regardless of whether the trade executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$TVOLUSLC	All AMEX, NASDAQ, and NYSE Total Volume (Composite)	Total Volume for all AMEX, NASDAQ, and NYSE Stocks. Trades from AMEX, NASDAQ, and NYSE, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$VOLUSLD	All AMEX, NASDAQ, and NYSE Up Volume – Down Volume Difference	$\$UVOLUSL - \$DVOLUSL$	AMEX and NASDAQ and NYSE
\$VOLUSLDC	All AMEX, NASDAQ, and NYSE Up Volume – Down Volume Difference (Composite)	$\$UVOLUSLC - \$DVOLUSLC$	AMEX and NASDAQ and NYSE
\$TIKUSL	All AMEX, NASDAQ, and NYSE Tick Index	The number of AMEX, NASDAQ, and NYSE stocks whose last trade was on an uptick minus the number of US stocks whose last trade was on a downtick. If the US stock is an AMEX or NYSE stock, only trades on the listed exchange are factored into this index. If the US stock is a NASDAQ stock, all trades, regardless of whether the trade executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$TIKUSLC	All AMEX, NASDAQ, and NYSE Tick Index (Composite)	The number of AMEX, NASDAQ, and NYSE stocks whose last trade was on an uptick minus the number of US stocks whose last trade was on a downtick. Trades from AMEX, ARCA, NASDAQ, and NYSE, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$TRINUSL	All AMEX, NASDAQ, and NYSE Traders Index (Arms)	$((\$ADVUSL / \$DECLUSL) / (\$UVOLUSL / \$DVOLUSL) + 1)$	AMEX and NASDAQ and NYSE
\$TRINUSLC	All AMEX, NASDAQ, and NYSE Traders Index (Arms) Composite	$((\$ADVUSL / \$DECLUSL) / (\$UVOLUSLC / \$DVOLUSLC) + 1)$	AMEX and NASDAQ and NYSE

### Value-Based Breadth Indices

NYSE Value-Based Breadth Indices			
\$UVAL	NYSE Up Value	Summation of the net change multiplied by the volume of each stock that makes up the \$ADV list. Only NYSE trades are factored into this index.	NYSE
\$UVALC	NYSE Up Value (Composite)	Summation of the net change multiplied by the volume of each stock that makes up the \$ADV list. Trades from NYSE as well as regional exchanges are factored into this index.	NYSE
\$DVAL	NYSE Down Value	The summation of the net change multiplied by the volume of each stock that makes up the \$DECL list. Only NYSE trades are factored into this index.	NYSE
\$DVALC	NYSE Down Value (Composite)	The summation of the net change multiplied by the volume of each stock that makes up the \$DECL list. Trades from NYSE as well as regional exchanges are factored into this index.	NYSE
\$VALD	NYSE Up Value – Down Value Difference	$\$UVAL - \$DVAL$	NYSE
\$VALDC	NYSE Up Value – Down Value Difference (Composite)	$\$UVALC - \$DVALC$	NYSE
\$VALTRIN	NYSE Value-based Traders Index (Arms)	$((\$ADV / \$DECL) / (\$UVAL / \$DVAL) + 1)$	NYSE
\$VALTRINC	NYSE Value-based Traders Index (Arms) Composite	$((\$ADV / \$DECL) / (\$UVALC / \$DVALC + 1))$	NYSE
AMEX Value-Based Breadth Indices			
\$UVALA	AMEX Up Value	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVA list. Only AMEX trades are factored into this index.	AMEX
\$UVALAC	AMEX Up Value (Composite)	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVA list. Trades from AMEX as well as regional exchanges are factored into this index.	AMEX
\$DVALA	AMEX Down Value	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLA list. Only AMEX trades are factored into this index.	AMEX

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$DVALAC	AMEX Down Value (Composite)	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLA list. Trades from AMEX as well as regional exchanges are factored into this index.	AMEX
\$VALAD	AMEX Up Value – Down Value Difference	$\$UVALA - \$DVALA$	AMEX
\$VALADC	AMEX Up Value – Down Value Difference (Composite)	$\$UVALAC - \$DVALAC$	AMEX
\$VALTRINA	AMEX Value-based Traders Index (Arms)	$((\$ADVA / \$DECLA) / (\$UVALA / \$DVALA) + 1)$	AMEX
\$VALTRINAC	AMEX Value-based Traders Index (Arms) Composite	$((\$ADVA / \$DECLA) / (\$UVALAC / \$DVALAC + 1))$	AMEX
<b>NASDAQ Value-Based Breadth Indices</b>			
\$UVALQ	NASDAQ Up Value	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVQ list. All trades for NASDAQ listed stocks are included, regardless of the exchange on which the trade occurred.	NASDAQ
\$DVALQ	NASDAQ Down Value	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLQ list. All trades for NASDAQ listed stocks are included, regardless of the exchange on which the trade occurred.	NASDAQ
\$VALQD	NASDAQ Up Value – Down Value Difference	$\$UVALQ - \$DVALQ$	NASDAQ
\$VALTRINQ	NASDAQ Value-based Traders Index (Arms)	$((\$ADVQ / \$DECLQ) / (\$UVALQ / \$DVALQ) + 1)$	NASDAQ
<b>Dow 30 Value-Based Breadth Indices</b>			
\$UVALI	Dow 30 Up Value	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVI list. Only trades taking place on each stock's listed exchange are factored into this index.	NASDAQ and NYSE
\$UVALIC	Dow 30 Up Value (Composite)	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVI list. Trades from each stock's listed exchange as well as regional exchanges are factored into this index.	NASDAQ and NYSE
\$DVALI	Dow 30 Down Value	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLI list. Only trades taking place on each stock's listed exchange are factored into this index.	NASDAQ and NYSE
\$DVALIC	Dow 30 Down Value (Composite)	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLI list. Trades from each stock's listed exchange as well as regional exchanges are factored into this index.	NASDAQ and NYSE
\$VALID	Dow 30 Up Value – Down Value Difference	$\$UVALI - \$DVALI$	NASDAQ and NYSE
\$VALIDC	Dow 30 Up Value – Down Value Difference (Composite)	$\$UVALIC - \$DVALIC$	NASDAQ and NYSE



## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$VALTRINI	Dow 30 Value-based Traders Index (Arms)	$((\$ADVI / \$DECLI) / (\$UVALI / \$DVALI) + 1)$	NASDAQ and NYSE
\$VALTRINIC	Dow 30 Value-based Traders Index (Arms) Composite	$((\$ADVI / \$DECLI) / (\$UVALIC / \$DVALIC + 1))$	NASDAQ and NYSE
<b>ARCA Value-Based Breadth Indices</b>			
\$UVALR	ARCA Up Value	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVR list. Only ARCA trades are factored into this index.	ARCA
\$UVALRC	ARCA Up Value (Composite)	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVR list. Trades from ARCA as well as regional exchanges are factored into this index.	ARCA
\$DVALR	ARCA Down Value	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLR list. Only ARCA trades are factored into this index.	ARCA
\$DVALRC	ARCA Down Value (Composite)	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLR list. Trades from ARCA as well as regional exchanges are factored into this index.	ARCA
\$VALRD	ARCA Up Value – Down Value Difference	$\$UVALR - \$DVALR$	ARCA
\$VALRDC	ARCA Up Value – Down Value Difference (Composite)	$\$UVALRC - \$DVALRC$	ARCA
\$VALTRINR	ARCA Value-based Traders Index (Arms)	$((\$ADVR / \$DECLR) / (\$UVALR / \$DVALR) + 1)$	ARCA
\$VALTRINRC	ARCA Value-based Traders Index (Arms) Composite	$((\$ADVR / \$DECLR) / (\$UVALRC / \$DVALRC + 1))$	ARCA
<b>NASDAQ 100 Value-Based Breadth Indices</b>			
\$UVALND	NASDAQ 100 Up Value	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVND list. Trades from NASDAQ as well as regional exchanges are factored into this index.	NASDAQ
\$DVALND	NASDAQ 100 Down Value	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLND list. Trades from NASDAQ as well as regional exchanges are factored into this index.	NASDAQ
\$VALNDD	NASDAQ 100 Up Value – Down Value Difference	$\$UVALND - \$DVALND$	NASDAQ
\$VALTRINND	NASDAQ 100 Value-based Traders Index (Arms)	$((\$ADVND / \$DECLND) / (\$UVALND / \$DVALND) + 1)$	NASDAQ
<b>S&amp;P 500 Value-Based Breadth Indices</b>			
\$UVALSP	S&P 500 Up Value	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVSP list. Only trades taking place on each stock's listed exchange are factored into this index.	AMEX and NASDAQ and NYSE



## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$UVALSPC	S&P 500 Up Value (Composite)	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVSP list. Trades from each stock's listed exchange as well as regional exchanges are factored into this index.	AMEX and NASDAQ and NYSE
\$DVALSP	S&P 500 Down Value	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLSP list. Only trades taking place on each stock's listed exchange are factored into this index.	AMEX and NASDAQ and NYSE
\$DVALSPC	S&P 500 Down Value (Composite)	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLSP list. Trades from each stock's listed exchange as well as regional exchanges are factored into this index.	AMEX and NASDAQ and NYSE
\$VALSPD	S&P 500 Up Value – Down Value Difference	$\$UVALSP - \$DVALSP$	AMEX and NASDAQ and NYSE
\$VALSPDC	S&P 500 Up Value – Down Value Difference (Composite)	$\$UVALSPC - \$DVALSPC$	AMEX and NASDAQ and NYSE
\$VALTRINSP	S&P 500 Value-based Traders Index (Arms)	$((\$ADVSP / \$DECLSP) / (\$UVALSP / \$DVALSP) + 1)$	AMEX and NASDAQ and NYSE
\$VALTRINSPC	S&P 500 Value-based Traders Index (Arms) Composite	$((\$ADVSP / \$DECLSP) / (\$UVALSPC / \$DVALSPC + 1))$	AMEX and NASDAQ and NYSE
<b>Russell 2000 Value-Based Breadth Indices</b>			
\$UVALRL	Russell 2000 Up Value	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVRL list. Only trades taking place on each stock's listed exchange are factored into this index.	AMEX and NASDAQ and NYSE
\$UVALRLC	Russell 2000 Up Value (Composite)	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVRL list. Trades from each stock's listed exchange as well as regional exchanges are factored into this index.	AMEX and NASDAQ and NYSE
\$DVALRL	Russell 2000 Down Value	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLRL list. Only trades taking place on each stock's listed exchange are factored into this index.	AMEX and NASDAQ and NYSE
\$DVALRLC	Russell 2000 Down Value (Composite)	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLRL list. Trades from each stock's listed exchange as well as regional exchanges are factored into this index.	AMEX and NASDAQ and NYSE
\$VALRLD	Russell 2000 Up Value – Down Value Difference	$\$UVALRL - \$DVALRL$	AMEX and NASDAQ and NYSE
\$VALRLDC	Russell 2000 Up Value – Down Value Difference (Composite)	$\$UVALRLC - \$DVALRLC$	AMEX and NASDAQ and NYSE
\$VALTRINRL	Russell 2000 Value-based Traders Index (Arms)	$((\$ADVRL / \$DECLRL) / (\$UVALRL / \$DVALRL) + 1)$	AMEX and NASDAQ and NYSE
\$VALTRINRLC	Russell 2000 Value-based Traders Index (Arms) Composite	$((\$ADVRL / \$DECLRL) / (\$UVALRLC / \$DVALRLC + 1))$	AMEX and NASDAQ and NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
<b>Value-Based Breadth Indices Utilizing all US Stocks (including ARCA)</b>			
\$UVALUS	All US (incl. ARCA) Up Value	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVUS list. If the US stock is an AMEX, ARCA, or NYSE stock, only trades on the listed exchange are factored into this index. If the US stock is a NASDAQ stock, all trades, regardless of whether the trade executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$UVALUSC	All US (incl. ARCA) Up Value (Composite)	Summation of the net change multiplied by the volume of each stock that makes up the \$ADVUSR list. Trades from AMEX, ARCA, NASDAQ, and NYSE, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$DVALUS	All US (incl. ARCA) Down Value	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLUSR list. If the US stock is an AMEX, ARCA, or NYSE stock, only trades on the listed exchange are factored into this index. If the US stock is a NASDAQ stock, all trades, regardless of whether the trade executed on NASDAQ or on a regional exchange, are factored into this index.	AMEX and NASDAQ and NYSE
\$DVALUSC	All US (incl. ARCA) Down Value (Composite)	The summation of the net change multiplied by the volume of each stock that makes up the \$DECLUSR list. Trades from AMEX, ARCA, NASDAQ, and NYSE, as well as trades on all regional exchanges, are factored into this index.	AMEX and NASDAQ and NYSE
\$VALUSD	All US (incl. ARCA) Up Value – Down Volume Difference	$\$UVALUS - \$DVALUS$	AMEX and NASDAQ and NYSE
\$VALUSDC	All US (incl. ARCA) Up Value – Down Volume Difference (Composite)	$\$UVALUSC - \$DVALUSC$	AMEX and NASDAQ and NYSE
\$VALTRINUS	All US (incl. ARCA) Value-based Traders Index (Arms)	$((\$ADVUS / \$DECLUS) / (\$UVALUS / \$DVALUS) + 1)$	AMEX and NASDAQ and NYSE
\$VALTRINUSC	All US (incl. ARCA) Value-based Traders Index (Arms) Composite	$((\$ADVUSR / \$DECLUSR) / (\$UVALUSRC / \$DVALUSRC) + 1)$	AMEX and NASDAQ and NYSE

### Moving Average Indices

<b>NYSE Moving Average Indices</b>			
\$10DMAAN	NYSE Issues Above 10 Day Moving Average	The number of NYSE stocks for which today's Close > the 10 day moving average of the close.	NYSE
\$20DMAAN	NYSE Issues Above 20 Day Moving Average	The number of NYSE stocks for which today's Close > the 20 day moving average of the close.	NYSE
\$50DMAAN	NYSE Issues Above 50 Day Moving Average	The number of NYSE stocks for which today's Close > the 50 day moving average of the close.	NYSE
\$200DMAAN	NYSE Issues Above 200 Day Moving Average	The number of NYSE stocks for which today's Close > the 200 day moving average of the close.	NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$10DMABN	NYSE Issues Below 10 Day Moving Average	The number of NYSE stocks for which today's Close < the 10 day moving average of the close.	NYSE
\$20DMABN	NYSE Issues Below 20 Day Moving Average	The number of NYSE stocks for which today's Close < the 20 day moving average of the close.	NYSE
\$50DMABN	NYSE Issues Below 50 Day Moving Average	The number of NYSE stocks for which today's Close < the 50 day moving average of the close.	NYSE
\$200DMABN	NYSE Issues Below 200 Day Moving Average	The number of NYSE stocks for which today's Close < the 200 day moving average of the close.	NYSE
10DMAAN	% of NYSE Issues Above 10 Day Moving Average	The percentage of NYSE stocks for which today's Close > the 10 day moving average of the close.	NYSE
20DMAAN	% of NYSE Issues Above 20 Day Moving Average	The percentage of NYSE stocks for which today's Close > the 20 day moving average of the close.	NYSE
50DMAAN	% of NYSE Issues Above 50 Day Moving Average	The percentage of NYSE stocks for which today's Close > the 50 day moving average of the close.	NYSE
200DMAAN	% of NYSE Issues Above 200 Day Moving Average	The percentage of NYSE stocks for which today's Close > the 200 day moving average of the close.	NYSE
10DMABN	% of NYSE Issues Below 10 Day Moving Average	The percentage of NYSE stocks for which today's Close < the 10 day moving average of the close.	NYSE
20DMABN	% of NYSE Issues Below 20 Day Moving Average	The percentage of NYSE stocks for which today's Close < the 20 day moving average of the close.	NYSE
50DMABN	% of NYSE Issues Below 50 Day Moving Average	The percentage of NYSE stocks for which today's Close < the 50 day moving average of the close.	NYSE
200DMABN	% of NYSE Issues Below 200 Day Moving Average	The percentage of NYSE stocks for which today's Close < the 200 day moving average of the close.	NYSE
<b>AMEX Moving Average Indices</b>			
10DMAAA	AMEX Issues Above 10 Day Moving Average	The number of AMEX stocks for which today's Close > the 10 day moving average of the close.	AMEX
20DMAAA	AMEX Issues Above 20 Day Moving Average	The number of AMEX stocks for which today's Close > the 20 day moving average of the close.	AMEX
50DMAAA	AMEX Issues Above 50 Day Moving Average	The number of AMEX stocks for which today's Close > the 50 day moving average of the close.	AMEX
200DMAAA	AMEX Issues Above 200 Day Moving Average	The number of AMEX stocks for which today's Close > the 200 day moving average of the close.	AMEX
10DMABA	AMEX Issues Below 10 Day Moving Average	The number of AMEX stocks for which today's Close < the 10 day moving average of the close.	AMEX
20DMABA	AMEX Issues Below 20 Day Moving Average	The number of AMEX stocks for which today's Close < the 20 day moving average of the close.	AMEX
50DMABA	AMEX Issues Below 50 Day Moving Average	The number of AMEX stocks for which today's Close < the 50 day moving average of the close.	AMEX
200DMABA	AMEX Issues Below 200 Day Moving Average	The number of AMEX stocks for which today's Close < the 200 day moving average of the close.	AMEX
10DMAAA	% of AMEX Issues Above 10 Day Moving Average	The percentage of AMEX stocks for which today's Close > the 10 day moving average of the close.	AMEX
20DMAAA	% of AMEX Issues Above 20 Day Moving Average	The percentage of AMEX stocks for which today's Close > the 20 day moving average of the close.	AMEX

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$\$50DMAAA	% of AMEX Issues Above 50 Day Moving Average	The percentage of AMEX stocks for which today's Close > the 50 day moving average of the close.	AMEX
\$\$200DMAAA	% of AMEX Issues Above 200 Day Moving Average	The percentage of AMEX stocks for which today's Close > the 200 day moving average of the close.	AMEX
\$\$10DMABA	% of AMEX Issues Below 10 Day Moving Average	The percentage of AMEX stocks for which today's Close < the 10 day moving average of the close.	AMEX
\$\$20DMABA	% of AMEX Issues Below 20 Day Moving Average	The percentage of AMEX stocks for which today's Close < the 20 day moving average of the close.	AMEX
\$\$50DMABA	% of AMEX Issues Below 50 Day Moving Average	The percentage of AMEX stocks for which today's Close < the 50 day moving average of the close.	AMEX
\$\$200DMABA	% of AMEX Issues Below 200 Day Moving Average	The percentage of AMEX stocks for which today's Close < the 200 day moving average of the close.	AMEX
<b>NASDAQ Moving Average Indices</b>			
\$10DMAAQ	NASDAQ Issues Above 10 Day Moving Average	The number of NASDAQ stocks for which today's Close > the 10 day moving average of the close.	NASDAQ
\$20DMAAQ	NASDAQ Issues Above 20 Day Moving Average	The number of NASDAQ stocks for which today's Close > the 20 day moving average of the close.	NASDAQ
\$50DMAAQ	NASDAQ Issues Above 50 Day Moving Average	The number of NASDAQ stocks for which today's Close > the 50 day moving average of the close.	NASDAQ
\$200DMAAQ	NASDAQ Issues Above 200 Day Moving Average	The number of NASDAQ stocks for which today's Close > the 200 day moving average of the close.	NASDAQ
\$10DMABQ	NASDAQ Issues Below 10 Day Moving Average	The number of NASDAQ stocks for which today's Close < the 10 day moving average of the close.	NASDAQ
\$20DMABQ	NASDAQ Issues Below 20 Day Moving Average	The number of NASDAQ stocks for which today's Close < the 20 day moving average of the close.	NASDAQ
\$50DMABQ	NASDAQ Issues Below 50 Day Moving Average	The number of NASDAQ stocks for which today's Close < the 50 day moving average of the close.	NASDAQ
\$200DMABQ	NASDAQ Issues Below 200 Day Moving Average	The number of NASDAQ stocks for which today's Close < the 200 day moving average of the close.	NASDAQ
\$\$10DMAAQ	% of NASDAQ Issues Above 10 Day Moving Average	The percentage of NASDAQ stocks for which today's Close > the 10 day moving average of the close.	NASDAQ
\$\$20DMAAQ	% of NASDAQ Issues Above 20 Day Moving Average	The percentage of NASDAQ stocks for which today's Close > the 20 day moving average of the close.	NASDAQ
\$\$50DMAAQ	% of NASDAQ Issues Above 50 Day Moving Average	The percentage of NASDAQ stocks for which today's Close > the 50 day moving average of the close.	NASDAQ
\$\$200DMAAQ	% of NASDAQ Issues Above 200 Day Moving Average	The percentage of NASDAQ stocks for which today's Close > the 200 day moving average of the close.	NASDAQ
\$\$10DMABQ	% of NASDAQ Issues Below 10 Day Moving Average	The percentage of NASDAQ stocks for which today's Close < the 10 day moving average of the close.	NASDAQ
\$\$20DMABQ	% of NASDAQ Issues Below 20 Day Moving Average	The percentage of NASDAQ stocks for which today's Close < the 20 day moving average of the close.	NASDAQ
\$\$50DMABQ	% of NASDAQ Issues Below 50 Day Moving Average	The percentage of NASDAQ stocks for which today's Close < the 50 day moving average of the close.	NASDAQ
\$\$200DMABQ	% of NASDAQ Issues Below 200 Day Moving Average	The percentage of NASDAQ stocks for which today's Close < the 200 day moving average of the close.	NASDAQ
<b>Dow 30 Moving Average Indices</b>			

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$10DMAAI	Dow 30 Issues Above 10 Day Moving Average	The number of Dow 30 stocks for which today's Close > the 10 day moving average of the close.	NASDAQ and NYSE
\$20DMAAI	Dow 30 Issues Above 20 Day Moving Average	The number of Dow 30 stocks for which today's Close > the 20 day moving average of the close.	NASDAQ and NYSE
\$50DMAAI	Dow 30 Issues Above 50 Day Moving Average	The number of Dow 30 stocks for which today's Close > the 50 day moving average of the close.	NASDAQ and NYSE
\$200DMAAI	Dow 30 Issues Above 200 Day Moving Average	The number of Dow 30 stocks for which today's Close > the 200 day moving average of the close.	NASDAQ and NYSE
\$10DMABI	Dow 30 Issues Below 10 Day Moving Average	The number of Dow 30 stocks for which today's Close < the 10 day moving average of the close.	NASDAQ and NYSE
\$20DMABI	Dow 30 Issues Below 20 Day Moving Average	The number of Dow 30 stocks for which today's Close < the 20 day moving average of the close.	NASDAQ and NYSE
\$50DMABI	Dow 30 Issues Below 50 Day Moving Average	The number of Dow 30 stocks for which today's Close < the 50 day moving average of the close.	NASDAQ and NYSE
\$200DMABI	Dow 30 Issues Below 200 Day Moving Average	The number of Dow 30 stocks for which today's Close < the 200 day moving average of the close.	NASDAQ and NYSE
;%10DMAAI	% of Dow 30 Issues Above 10 Day Moving Average	The percentage of Dow 30 stocks for which today's Close > the 10 day moving average of the close.	NASDAQ and NYSE
;%20DMAAI	% of Dow 30 Issues Above 20 Day Moving Average	The percentage of Dow 30 stocks for which today's Close > the 20 day moving average of the close.	NASDAQ and NYSE
;%50DMAAI	% of Dow 30 Issues Above 50 Day Moving Average	The percentage of Dow 30 stocks for which today's Close > the 50 day moving average of the close.	NASDAQ and NYSE
;%200DMAAI	% of Dow 30 Issues Above 200 Day Moving Average	The percentage of Dow 30 stocks for which today's Close > the 200 day moving average of the close.	NASDAQ and NYSE
;%10DMABI	% of Dow 30 Issues Below 10 Day Moving Average	The percentage of Dow 30 stocks for which today's Close < the 10 day moving average of the close.	NASDAQ and NYSE
;%20DMABI	% of Dow 30 Issues Below 20 Day Moving Average	The percentage of Dow 30 stocks for which today's Close < the 20 day moving average of the close.	NASDAQ and NYSE
;%50DMABI	% of Dow 30 Issues Below 50 Day Moving Average	The percentage of Dow 30 stocks for which today's Close < the 50 day moving average of the close.	NASDAQ and NYSE
;%200DMABI	% of Dow 30 Issues Below 200 Day Moving Average	The percentage of Dow 30 stocks for which today's Close < the 200 day moving average of the close.	NASDAQ and NYSE
<b>ARCA Moving Average Indices</b>			
\$10DMAAR	ARCA Issues Above 10 Day Moving Average	The number of ARCA stocks for which today's Close > the 10 day moving average of the close.	ARCA
\$20DMAAR	ARCA Issues Above 20 Day Moving Average	The number of ARCA stocks for which today's Close > the 20 day moving average of the close.	ARCA
\$50DMAAR	ARCA Issues Above 50 Day Moving Average	The number of ARCA stocks for which today's Close > the 50 day moving average of the close.	ARCA
\$200DMAAR	ARCA Issues Above 200 Day Moving Average	The number of ARCA stocks for which today's Close > the 200 day moving average of the close.	ARCA
\$10DMABR	ARCA Issues Below 10 Day Moving Average	The number of ARCA stocks for which today's Close < the 10 day moving average of the close.	ARCA
\$20DMABR	ARCA Issues Below 20 Day Moving Average	The number of ARCA stocks for which today's Close < the 20 day moving average of the close.	ARCA



## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$50DMABR	ARCA Issues Below 50 Day Moving Average	The number of ARCA stocks for which today's Close < the 50 day moving average of the close.	ARCA
\$200DMABR	ARCA Issues Below 200 Day Moving Average	The number of ARCA stocks for which today's Close < the 200 day moving average of the close.	ARCA
\$\$10DMAAR	% of ARCA Issues Above 10 Day Moving Average	The percentage of ARCA stocks for which today's Close > the 10 day moving average of the close.	ARCA
\$\$20DMAAR	% of ARCA Issues Above 20 Day Moving Average	The percentage of ARCA stocks for which today's Close > the 20 day moving average of the close.	ARCA
\$\$50DMAAR	% of ARCA Issues Above 50 Day Moving Average	The percentage of ARCA stocks for which today's Close > the 50 day moving average of the close.	ARCA
\$\$200DMAAR	% of ARCA Issues Above 200 Day Moving Average	The percentage of ARCA stocks for which today's Close > the 200 day moving average of the close.	ARCA
\$\$10DMABR	% of ARCA Issues Below 10 Day Moving Average	The percentage of ARCA stocks for which today's Close < the 10 day moving average of the close.	ARCA
\$\$20DMABR	% of ARCA Issues Below 20 Day Moving Average	The percentage of ARCA stocks for which today's Close < the 20 day moving average of the close.	ARCA
\$\$50DMABR	% of ARCA Issues Below 50 Day Moving Average	The percentage of ARCA stocks for which today's Close < the 50 day moving average of the close.	ARCA
\$\$200DMABR	% of ARCA Issues Below 200 Day Moving Average	The percentage of ARCA stocks for which today's Close < the 200 day moving average of the close.	ARCA
<b>NASDAQ 100 Moving Average Indices</b>			
\$10DMAAND	NASDAQ 100 Issues Above 10 Day Moving Average	The number of NASDAQ 100 stocks for which today's Close > the 10 day moving average of the close.	NASDAQ
\$20DMAAND	NASDAQ 100 Issues Above 20 Day Moving Average	The number of NASDAQ 100 stocks for which today's Close > the 20 day moving average of the close.	NASDAQ
\$50DMAAND	NASDAQ 100 Issues Above 50 Day Moving Average	The number of NASDAQ 100 stocks for which today's Close > the 50 day moving average of the close.	NASDAQ
\$200DMAAND	NASDAQ 100 Issues Above 200 Day Moving Average	The number of NASDAQ 100 stocks for which today's Close > the 200 day moving average of the close.	NASDAQ
\$10DMABND	NASDAQ 100 Issues Below 10 Day Moving Average	The number of NASDAQ 100 stocks for which today's Close < the 10 day moving average of the close.	NASDAQ
\$20DMABND	NASDAQ 100 Issues Below 20 Day Moving Average	The number of NASDAQ 100 stocks for which today's Close < the 20 day moving average of the close.	NASDAQ
\$50DMABND	NASDAQ 100 Issues Below 50 Day Moving Average	The number of NASDAQ 100 stocks for which today's Close < the 50 day moving average of the close.	NASDAQ
\$200DMABND	NASDAQ 100 Issues Below 200 Day Moving Average	The number of NASDAQ 100 stocks for which today's Close < the 200 day moving average of the close.	NASDAQ
\$\$10DMAAND	% of NASDAQ 100 Issues Above 10 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's Close > the 10 day moving average of the close.	NASDAQ
\$\$20DMAAND	% of NASDAQ 100 Issues Above 20 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's Close > the 20 day moving average of the close.	NASDAQ
\$\$50DMAAND	% of NASDAQ 100 Issues Above 50 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's Close > the 50 day moving average of the close.	NASDAQ
\$\$200DMAAND	% of NASDAQ 100 Issues Above 200 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's Close > the 200 day moving average of the close.	NASDAQ

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$\$10DMABND	% of NASDAQ 100 Issues Below 10 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's Close < the 10 day moving average of the close.	NASDAQ
\$\$20DMABND	% of NASDAQ 100 Issues Below 20 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's Close < the 20 day moving average of the close.	NASDAQ
\$\$50DMABND	% of NASDAQ 100 Issues Below 50 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's Close < the 50 day moving average of the close.	NASDAQ
\$\$200DMABND	% of NASDAQ 100 Issues Below 200 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's Close < the 200 day moving average of the close.	NASDAQ
<b>S&amp;P 500 Moving Average Indices</b>			
\$10DMAASP	S&P 500 Issues Above 10 Day Moving Average	The number of S&P 500 stocks for which today's Close > the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$20DMAASP	S&P 500 Issues Above 20 Day Moving Average	The number of S&P 500 stocks for which today's Close > the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$50DMAASP	S&P 500 Issues Above 50 Day Moving Average	The number of S&P 500 stocks for which today's Close > the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$200DMAASP	S&P 500 Issues Above 200 Day Moving Average	The number of S&P 500 stocks for which today's Close > the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$10DMABSP	S&P 500 Issues Below 10 Day Moving Average	The number of S&P 500 stocks for which today's Close < the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$20DMABSP	S&P 500 Issues Below 20 Day Moving Average	The number of S&P 500 stocks for which today's Close < the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$50DMABSP	S&P 500 Issues Below 50 Day Moving Average	The number of S&P 500 stocks for which today's Close < the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$200DMABSP	S&P 500 Issues Below 200 Day Moving Average	The number of S&P 500 stocks for which today's Close < the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$10DMAASP	% of S&P 500 Issues Above 10 Day Moving Average	The percentage of S&P 500 stocks for which today's Close > the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$20DMAASP	% of S&P 500 Issues Above 20 Day Moving Average	The percentage of S&P 500 stocks for which today's Close > the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$50DMAASP	% of S&P 500 Issues Above 50 Day Moving Average	The percentage of S&P 500 stocks for which today's Close > the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$200DMAASP	% of S&P 500 Issues Above 200 Day Moving Average	The percentage of S&P 500 stocks for which today's Close > the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$10DMABSP	% of S&P 500 Issues Below 10 Day Moving Average	The percentage of S&P 500 stocks for which today's Close < the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$20DMABSP	% of S&P 500 Issues Below 20 Day Moving Average	The percentage of S&P 500 stocks for which today's Close < the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$50DMABSP	% of S&P 500 Issues Below 50 Day Moving Average	The percentage of S&P 500 stocks for which today's Close < the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$200DMABSP	% of S&P 500 Issues Below 200 Day Moving Average	The percentage of S&P 500 stocks for which today's Close < the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
<b>Russell 2000 Moving Average Indices</b>			
\$10DMAARL	Russell 2000 Issues Above 10 Day Moving Average	The number of Russell 2000 stocks for which today's Close > the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$20DMAARL	Russell 2000 Issues Above 20 Day Moving Average	The number of Russell 2000 stocks for which today's Close > the 20 day moving average of the close.	AMEX and NASDAQ and NYSE



## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$50DMAARL	Russell 2000 Issues Above 50 Day Moving Average	The number of Russell 2000 stocks for which today's Close > the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$200DMAARL	Russell 2000 Issues Above 200 Day Moving Average	The number of Russell 2000 stocks for which today's Close > the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$10DMABRL	Russell 2000 Issues Below 10 Day Moving Average	The number of Russell 2000 stocks for which today's Close < the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$20DMABRL	Russell 2000 Issues Below 20 Day Moving Average	The number of Russell 2000 stocks for which today's Close < the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$50DMABRL	Russell 2000 Issues Below 50 Day Moving Average	The number of Russell 2000 stocks for which today's Close < the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$200DMABRL	Russell 2000 Issues Below 200 Day Moving Average	The number of Russell 2000 stocks for which today's Close < the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$10DMAARL	% of Russell 2000 Issues Above 10 Day Moving Average	The percentage of Russell 2000 stocks for which today's Close > the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$20DMAARL	% of Russell 2000 Issues Above 20 Day Moving Average	The percentage of Russell 2000 stocks for which today's Close > the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$50DMAARL	% of Russell 2000 Issues Above 50 Day Moving Average	The percentage of Russell 2000 stocks for which today's Close > the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$200DMAARL	% of Russell 2000 Issues Above 200 Day Moving Average	The percentage of Russell 2000 stocks for which today's Close > the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$10DMABRL	% of Russell 2000 Issues Below 10 Day Moving Average	The percentage of Russell 2000 stocks for which today's Close < the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$20DMABRL	% of Russell 2000 Issues Below 20 Day Moving Average	The percentage of Russell 2000 stocks for which today's Close < the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$50DMABRL	% of Russell 2000 Issues Below 50 Day Moving Average	The percentage of Russell 2000 stocks for which today's Close < the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$200DMABRL	% of Russell 2000 Issues Below 200 Day Moving Average	The percentage of Russell 2000 stocks for which today's Close < the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
<b>Moving Average Indices using all US Stocks</b>			
\$10DMAAUS	All US Issues Above 10 Day Moving Average	The number of All US stocks for which today's Close > the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$20DMAAUS	All US Issues Above 20 Day Moving Average	The number of All US stocks for which today's Close > the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$50DMAAUS	All US Issues Above 50 Day Moving Average	The number of All US stocks for which today's Close > the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$200DMAAUS	All US Issues Above 200 Day Moving Average	The number of All US stocks for which today's Close > the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$10DMABUS	All US Issues Below 10 Day Moving Average	The number of All US stocks for which today's Close < the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$20DMABUS	All US Issues Below 20 Day Moving Average	The number of All US stocks for which today's Close < the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$50DMABUS	All US Issues Below 50 Day Moving Average	The number of All US stocks for which today's Close < the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$200DMABUS	All US Issues Below 200 Day Moving Average	The number of All US stocks for which today's Close < the 200 day moving average of the close.	AMEX and NASDAQ and NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$\$10DMAAUS	% of All US Issues Above 10 Day Moving Average	The percentage of All US stocks for which today's Close > the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$20DMAAUS	% of All US Issues Above 20 Day Moving Average	The percentage of All US stocks for which today's Close > the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$50DMAAUS	% of All US Issues Above 50 Day Moving Average	The percentage of All US stocks for which today's Close > the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$200DMAAUS	% of All US Issues Above 200 Day Moving Average	The percentage of All US stocks for which today's Close > the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$10DMABUS	% of All US Issues Below 10 Day Moving Average	The percentage of All US stocks for which today's Close < the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$20DMABUS	% of All US Issues Below 20 Day Moving Average	The percentage of All US stocks for which today's Close < the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$50DMABUS	% of All US Issues Below 50 Day Moving Average	The percentage of All US stocks for which today's Close < the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$200DMABUS	% of All US Issues Below 200 Day Moving Average	The percentage of All US stocks for which today's Close < the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
<b>NYSE Moving Average Crossover Indices</b>			
\$10DMACAN	NYSE Issues Crossing Above 10 Day Moving Average	The number of NYSE stocks for which today's High crossed above the 10 day moving average of the close.	NYSE
\$20DMACAN	NYSE Issues Crossing Above 20 Day Moving Average	The number of NYSE stocks for which today's High crossed above the 20 day moving average of the close.	NYSE
\$50DMACAN	NYSE Issues Crossing Above 50 Day Moving Average	The number of NYSE stocks for which today's High crossed above the 50 day moving average of the close.	NYSE
\$200DMACAN	NYSE Issues Crossing Above 200 Day Moving Average	The number of NYSE stocks for which today's High crossed above the 200 day moving average of the close.	NYSE
\$10DMACBN	NYSE Issues Crossing Below 10 Day Moving Average	The number of NYSE stocks for which today's Low crossed below the 10 day moving average of the close.	NYSE
\$20DMACBN	% of NYSE Issues Crossing Below 20 Day Moving Average	The number of NYSE stocks for which today's Low crossed below the 20 day moving average of the close.	NYSE
\$50DMACBN	% of NYSE Issues Crossing Below 50 Day Moving Average	The number of NYSE stocks for which today's Low crossed below the 50 day moving average of the close.	NYSE
\$200DMACBN	% of NYSE Issues Crossing Below 200 Day Moving Average	The number of NYSE stocks for which today's Low crossed below the 200 day moving average of the close.	NYSE
\$\$10DMACAN	% of NYSE Issues Crossing Above 10 Day Moving Average	The percentage of NYSE stocks for which today's High crossed above the 10 day moving average of the close.	NYSE
\$\$20DMACAN	% of NYSE Issues Crossing Above 20 Day Moving Average	The percentage of NYSE stocks for which today's High crossed above the 20 day moving average of the close.	NYSE
\$\$50DMACAN	% of NYSE Issues Crossing Above 50 Day Moving Average	The percentage of NYSE stocks for which today's High crossed above the 50 day moving average of the close.	NYSE
\$\$200DMACAN	% of NYSE Issues Crossing Above 200 Day Moving Average	The percentage of NYSE stocks for which today's High crossed above the 200 day moving average of the close.	NYSE
\$\$10DMACBN	% of NYSE Issues Crossing Below 10 Day Moving Average	The percentage of NYSE stocks for which today's Low crossed below the 10 day moving average of the close.	NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$\$20DMACBN	% of NYSE Issues Crossing Below 20 Day Moving Average	The percentage of NYSE stocks for which today's Low crossed below the 20 day moving average of the close.	NYSE
\$\$50DMACBN	% of NYSE Issues Crossing Below 50 Day Moving Average	The percentage of NYSE stocks for which today's Low crossed below the 50 day moving average of the close.	NYSE
\$\$200DMACBN	% of NYSE Issues Crossing Below 200 Day Moving Average	The percentage of NYSE stocks for which today's Low crossed below the 200 day moving average of the close.	NYSE
<b>AMEX Moving Average Crossover Indices</b>			
\$10DMACAA	AMEX Issues Crossing Above 10 Day Moving Average	The number of AMEX stocks for which today's High crossed above the 10 day moving average of the close.	AMEX
\$20DMACAA	AMEX Issues Crossing Above 20 Day Moving Average	The number of AMEX stocks for which today's High crossed above the 20 day moving average of the close.	AMEX
\$50DMACAA	AMEX Issues Crossing Above 50 Day Moving Average	The number of AMEX stocks for which today's High crossed above the 50 day moving average of the close.	AMEX
\$200DMACAA	AMEX Issues Crossing Above 200 Day Moving Average	The number of AMEX stocks for which today's High crossed above the 200 day moving average of the close.	AMEX
\$10DMACBA	AMEX Issues Crossing Below 10 Day Moving Average	The number of AMEX stocks for which today's Low crossed below the 10 day moving average of the close.	AMEX
\$20DMACBA	AMEX Issues Crossing Below 20 Day Moving Average	The number of AMEX stocks for which today's Low crossed below the 20 day moving average of the close.	AMEX
\$50DMACBA	AMEX Issues Crossing Below 50 Day Moving Average	The number of AMEX stocks for which today's Low crossed below the 50 day moving average of the close.	AMEX
\$200DMACBA	% of AMEX Issues Crossing Below 200 Day Moving Average	The number of AMEX stocks for which today's Low crossed below the 200 day moving average of the close.	AMEX
\$\$10DMACAA	% of AMEX Issues Crossing Above 10 Day Moving Average	The percentage of AMEX stocks for which today's High crossed above the 10 day moving average of the close.	AMEX
\$\$20DMACAA	% of AMEX Issues Crossing Above 20 Day Moving Average	The percentage of AMEX stocks for which today's High crossed above the 20 day moving average of the close.	AMEX
\$\$50DMACAA	% of AMEX Issues Crossing Above 50 Day Moving Average	The percentage of AMEX stocks for which today's High crossed above the 50 day moving average of the close.	AMEX
\$\$200DMACAA	% of AMEX Issues Crossing Above 200 Day Moving Average	The percentage of AMEX stocks for which today's High crossed above the 200 day moving average of the close.	AMEX
\$\$10DMACBA	% of AMEX Issues Crossing Below 10 Day Moving Average	The percentage of AMEX stocks for which today's Low crossed below the 10 day moving average of the close.	AMEX
\$\$20DMACBA	% of AMEX Issues Crossing Below 20 Day Moving Average	The percentage of AMEX stocks for which today's Low crossed below the 20 day moving average of the close.	AMEX
\$\$50DMACBA	% of AMEX Issues Crossing Below 50 Day Moving Average	The percentage of AMEX stocks for which today's Low crossed below the 50 day moving average of the close.	AMEX
\$\$200DMACBA	% of AMEX Issues Crossing Below 200 Day Moving Average	The percentage of AMEX stocks for which today's Low crossed below the 200 day moving average of the close.	AMEX
<b>NASDAQ Moving Average Crossover Indices</b>			
\$10DMACAQ	NASDAQ Issues Crossing Above 10 Day Moving Average	The number of NASDAQ stocks for which today's High crossed above the 10 day moving average of the close.	NASDAQ
\$20DMACAQ	NASDAQ Issues Crossing Above 20 Day Moving Average	The number of NASDAQ stocks for which today's High crossed above the 20 day moving average of the close.	NASDAQ

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$50DMACAQ	NASDAQ Issues Crossing Above 50 Day Moving Average	The number of NASDAQ stocks for which today's High crossed above the 50 day moving average of the close.	NASDAQ
\$200DMACAQ	NASDAQ Issues Crossing Above 200 Day Moving Average	The number of NASDAQ stocks for which today's High crossed above the 200 day moving average of the close.	NASDAQ
\$10DMACBQ	NASDAQ Issues Crossing Below 10 Day Moving Average	The number of NASDAQ stocks for which today's Low crossed below the 10 day moving average of the close.	NASDAQ
\$20DMACBQ	NASDAQ Issues Crossing Below 20 Day Moving Average	The number of NASDAQ stocks for which today's Low crossed below the 20 day moving average of the close.	NASDAQ
\$50DMACBQ	NASDAQ Issues Crossing Below 50 Day Moving Average	The number of NASDAQ stocks for which today's Low crossed below the 50 day moving average of the close.	NASDAQ
\$200DMACBQ	NASDAQ Issues Crossing Below 200 Day Moving Average	The number of NASDAQ stocks for which today's Low crossed below the 200 day moving average of the close.	NASDAQ
\$\$10DMACAQ	% of NASDAQ Issues Crossing Above 10 Day Moving Average	The percentage of NASDAQ stocks for which today's High crossed above the 10 day moving average of the close.	NASDAQ
\$\$20DMACAQ	% of NASDAQ Issues Crossing Above 20 Day Moving Average	The percentage of NASDAQ stocks for which today's High crossed above the 20 day moving average of the close.	NASDAQ
\$\$50DMACAQ	% of NASDAQ Issues Crossing Above 50 Day Moving Average	The percentage of NASDAQ stocks for which today's High crossed above the 50 day moving average of the close.	NASDAQ
\$\$200DMACAQ	% of NASDAQ Issues Crossing Above 200 Day Moving Average	The percentage of NASDAQ stocks for which today's High crossed above the 200 day moving average of the close.	NASDAQ
\$\$10DMACBQ	% of NASDAQ Issues Crossing Below 10 Day Moving Average	The percentage of NASDAQ stocks for which today's Low crossed below the 10 day moving average of the close.	NASDAQ
\$\$20DMACBQ	% of NASDAQ Issues Crossing Below 20 Day Moving Average	The percentage of NASDAQ stocks for which today's Low crossed below the 20 day moving average of the close.	NASDAQ
\$\$50DMACBQ	% of NASDAQ Issues Crossing Below 50 Day Moving Average	The percentage of NASDAQ stocks for which today's Low crossed below the 50 day moving average of the close.	NASDAQ
\$\$200DMACBQ	% of NASDAQ Issues Crossing Below 200 Day Moving Average	The percentage of NASDAQ stocks for which today's Low crossed below the 200 day moving average of the close.	NASDAQ
<b>Dow 30 Moving Average Crossover Indices</b>			
\$10DMACAI	Dow 30 Issues Crossing Above 10 Day Moving Average	The number of Dow 30 stocks for which today's High crossed above the 10 day moving average of the close.	NASDAQ and NYSE
\$20DMACAI	Dow 30 Issues Crossing Above 20 Day Moving Average	The number of Dow 30 stocks for which today's High crossed above the 20 day moving average of the close.	NASDAQ and NYSE
\$50DMACAI	Dow 30 Issues Crossing Above 50 Day Moving Average	The number of Dow 30 stocks for which today's High crossed above the 50 day moving average of the close.	NASDAQ and NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$200DMACAI	Dow 30 Issues Crossing Above 200 Day Moving Average	The number of Dow 30 stocks for which today's High crossed above the 200 day moving average of the close.	NASDAQ and NYSE
\$10DMACBI	Dow 30 Issues Crossing Below 10 Day Moving Average	The number of Dow 30 stocks for which today's Low crossed below the 10 day moving average of the close.	NASDAQ and NYSE
\$20DMACBI	Dow 30 Issues Crossing Below 20 Day Moving Average	The number of Dow 30 stocks for which today's Low crossed below the 20 day moving average of the close.	NASDAQ and NYSE
\$50DMACBI	Dow 30 Issues Crossing Below 50 Day Moving Average	The number of Dow 30 stocks for which today's Low crossed below the 50 day moving average of the close.	NASDAQ and NYSE
\$200DMACBI	Dow 30 Issues Crossing Below 200 Day Moving Average	The number of Dow 30 stocks for which today's Low crossed below the 200 day moving average of the close.	NASDAQ and NYSE
;%10DMACAI	% of Dow 30 Issues Crossing Above 10 Day Moving Average	The percentage of Dow 30 stocks for which today's High crossed above the 10 day moving average of the close.	NASDAQ and NYSE
;%20DMACAI	% of Dow 30 Issues Crossing Above 20 Day Moving Average	The percentage of Dow 30 stocks for which today's High crossed above the 20 day moving average of the close.	NASDAQ and NYSE
;%50DMACAI	% of Dow 30 Issues Crossing Above 50 Day Moving Average	The percentage of Dow 30 stocks for which today's High crossed above the 50 day moving average of the close.	NASDAQ and NYSE
;%200DMACAI	% of Dow 30 Issues Crossing Above 200 Day Moving Average	The percentage of Dow 30 stocks for which today's High crossed above the 200 day moving average of the close.	NASDAQ and NYSE
;%10DMACBI	% of Dow 30 Issues Crossing Below 10 Day Moving Average	The percentage of Dow 30 stocks for which today's Low crossed below the 10 day moving average of the close.	NASDAQ and NYSE
;%20DMACBI	% of Dow 30 Issues Crossing Below 20 Day Moving Average	The percentage of Dow 30 stocks for which today's Low crossed below the 20 day moving average of the close.	NASDAQ and NYSE
;%50DMACBI	% of Dow 30 Issues Crossing Below 50 Day Moving Average	The percentage of Dow 30 stocks for which today's Low crossed below the 50 day moving average of the close.	NASDAQ and NYSE
;%200DMACBI	% of Dow 30 Issues Crossing Below 200 Day Moving Average	The percentage of Dow 30 stocks for which today's Low crossed below the 200 day moving average of the close.	NASDAQ and NYSE
<b>ARCA Moving Average Crossover Indices</b>			
\$10DMACAR	ARCA Issues Crossing Above 10 Day Moving Average	The number of ARCA stocks for which today's High crossed above the 10 day moving average of the close.	ARCA
\$20DMACAR	ARCA Issues Crossing Above 20 Day Moving Average	The number of ARCA stocks for which today's High crossed above the 20 day moving average of the close.	ARCA
\$50DMACAR	ARCA Issues Crossing Above 50 Day Moving Average	The number of ARCA stocks for which today's High crossed above the 50 day moving average of the close.	ARCA
\$200DMACAR	ARCA Issues Crossing Above 200 Day Moving Average	The number of ARCA stocks for which today's High crossed above the 200 day moving average of the close.	ARCA
\$10DMACBR	ARCA Issues Crossing Below 10 Day Moving Average	The number of ARCA stocks for which today's Low crossed below the 10 day moving average of the close.	ARCA
\$20DMACBR	ARCA Issues Crossing Below 20 Day Moving Average	The number of ARCA stocks for which today's Low crossed below the 20 day moving average of the close.	ARCA
\$50DMACBR	ARCA Issues Crossing Below 50 Day Moving Average	The number of ARCA stocks for which today's Low crossed below the 50 day moving average of the close.	ARCA
\$200DMACBR	ARCA Issues Crossing Below 200 Day Moving Average	The number of ARCA stocks for which today's Low crossed below the 200 day moving average of the close.	ARCA



## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$\$10DMACAR	% of ARCA Issues Crossing Above 10 Day Moving Average	The percentage of ARCA stocks for which today's High crossed above the 10 day moving average of the close.	ARCA
\$\$20DMACAR	% of ARCA Issues Crossing Above 20 Day Moving Average	The percentage of ARCA stocks for which today's High crossed above the 20 day moving average of the close.	ARCA
\$\$50DMACAR	% of ARCA Issues Crossing Above 50 Day Moving Average	The percentage of ARCA stocks for which today's High crossed above the 50 day moving average of the close.	ARCA
\$\$200DMACAR	% of ARCA Issues Crossing Above 200 Day Moving Average	The percentage of ARCA stocks for which today's High crossed above the 200 day moving average of the close.	ARCA
\$\$10DMACBR	% of ARCA Issues Crossing Below 10 Day Moving Average	The percentage of ARCA stocks for which today's Low crossed below the 10 day moving average of the close.	ARCA
\$\$20DMACBR	% of ARCA Issues Crossing Below 20 Day Moving Average	The percentage of ARCA stocks for which today's Low crossed below the 20 day moving average of the close.	ARCA
\$\$50DMACBR	% of ARCA Issues Crossing Below 50 Day Moving Average	The percentage of ARCA stocks for which today's Low crossed below the 50 day moving average of the close.	ARCA
\$\$200DMACBR	% of ARCA Issues Crossing Below 200 Day Moving Average	The percentage of ARCA stocks for which today's Low crossed below the 200 day moving average of the close.	ARCA
<b>NASDAQ 100 Moving Average Crossover Indices</b>			
\$10DMACAND	NASDAQ 100 Issues Crossing Above 10 Day Moving Average	The number of NASDAQ 100 stocks for which today's High crossed above the 10 day moving average of the close.	NASDAQ
\$20DMACAND	NASDAQ 100 Issues Crossing Above 20 Day Moving Average	The number of NASDAQ 100 stocks for which today's High crossed above the 20 day moving average of the close.	NASDAQ
\$50DMACAND	NASDAQ 100 Issues Crossing Above 50 Day Moving Average	The number of NASDAQ 100 stocks for which today's High crossed above the 50 day moving average of the close.	NASDAQ
\$200DMACAND	NASDAQ 100 Issues Crossing Above 200 Day Moving Average	The number of NASDAQ 100 stocks for which today's High crossed above the 200 day moving average of the close.	NASDAQ
\$10DMACBND	NASDAQ 100 Issues Crossing Below 10 Day Moving Average	The number of NASDAQ 100 stocks for which today's Low crossed below the 10 day moving average of the close.	NASDAQ
\$20DMACBND	NASDAQ 100 Issues Crossing Below 20 Day Moving Average	The number of NASDAQ 100 stocks for which today's Low crossed below the 20 day moving average of the close.	NASDAQ
\$50DMACBND	NASDAQ 100 Issues Crossing Below 50 Day Moving Average	The number of NASDAQ 100 stocks for which today's Low crossed below the 50 day moving average of the close.	NASDAQ
\$200DMACBND	NASDAQ 100 Issues Crossing Below 200 Day Moving Average	The number of NASDAQ 100 stocks for which today's Low crossed below the 200 day moving average of the close.	NASDAQ
\$\$10DMACAND	% of NASDAQ 100 Issues Crossing Above 10 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's High crossed above the 10 day moving average of the close.	NASDAQ

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$\$20DMACAND	% of NASDAQ 100 Issues Crossing Above 20 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's High crossed above the 20 day moving average of the close.	NASDAQ
\$\$50DMACAND	% of NASDAQ 100 Issues Crossing Above 50 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's High crossed above the 50 day moving average of the close.	NASDAQ
\$\$200DMACAND	% of NASDAQ 100 Issues Crossing Above 200 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's High crossed above the 200 day moving average of the close.	NASDAQ
\$\$10DMACBND	% of NASDAQ 100 Issues Crossing Below 10 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's Low crossed below the 10 day moving average of the close.	NASDAQ
\$\$20DMACBND	% of NASDAQ 100 Issues Crossing Below 20 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's Low crossed below the 20 day moving average of the close.	NASDAQ
\$\$50DMACBND	% of NASDAQ 100 Issues Crossing Below 50 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's Low crossed below the 50 day moving average of the close.	NASDAQ
\$\$200DMACBND	% of NASDAQ 100 Issues Crossing Below 200 Day Moving Average	The percentage of NASDAQ 100 stocks for which today's Low crossed below the 200 day moving average of the close.	NASDAQ
<b>S&amp;P 500 Moving Average Crossover Indices</b>			
\$10DMACASP	S&P 500 Issues Crossing Above 10 Day Moving Average	The number of S&P 500 stocks for which today's High crossed above the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$20DMACASP	S&P 500 Issues Crossing Above 20 Day Moving Average	The number of S&P 500 stocks for which today's High crossed above the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$50DMACASP	S&P 500 Issues Crossing Above 50 Day Moving Average	The number of S&P 500 stocks for which today's High crossed above the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$200DMACASP	S&P 500 Issues Crossing Above 200 Day Moving Average	The number of S&P 500 stocks for which today's High crossed above the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$10DMACBSP	S&P 500 Issues Crossing Below 10 Day Moving Average	The number of S&P 500 stocks for which today's Low crossed below the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$20DMACBSP	S&P 500 Issues Crossing Below 20 Day Moving Average	The number of S&P 500 stocks for which today's Low crossed below the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$50DMACBSP	S&P 500 Issues Crossing Below 50 Day Moving Average	The number of S&P 500 stocks for which today's Low crossed below the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$200DMACBSP	S&P 500 Issues Crossing Below 200 Day Moving Average	The number of S&P 500 stocks for which today's Low crossed below the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$10DMACASP	% of S&P 500 Issues Crossing Above 10 Day Moving Average	The percentage of S&P 500 stocks for which today's High crossed above the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$20DMACASP	% of S&P 500 Issues Crossing Above 20 Day Moving Average	The percentage of S&P 500 stocks for which today's High crossed above the 20 day moving average of the close.	AMEX and NASDAQ and NYSE



## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$\$50DMACASP	% of S&P 500 Issues Crossing Above 50 Day Moving Average	The percentage of S&P 500 stocks for which today's High crossed above the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$200DMACASP	% of S&P 500 Issues Crossing Above 200 Day Moving Average	The percentage of S&P 500 stocks for which today's High crossed above the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$10DMACBSP	% of S&P 500 Issues Crossing Below 10 Day Moving Average	The percentage of S&P 500 stocks for which today's Low crossed below the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$20DMACBSP	% of S&P 500 Issues Crossing Below 20 Day Moving Average	The percentage of S&P 500 stocks for which today's Low crossed below the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$50DMACBSP	% of S&P 500 Issues Crossing Below 50 Day Moving Average	The percentage of S&P 500 stocks for which today's Low crossed below the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$200DMACBSP	% of S&P 500 Issues Crossing Below 200 Day Moving Average	The percentage of S&P 500 stocks for which today's Low crossed below the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
<b>Russell 2000 Moving Average Crossover Indices</b>			
\$10DMACARL	Russell 2000 Issues Crossing Above 10 Day Moving Average	The number of Russell 2000 stocks for which today's High crossed above the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$20DMACARL	Russell 2000 Issues Crossing Above 20 Day Moving Average	The number of Russell 2000 stocks for which today's High crossed above the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$50DMACARL	Russell 2000 Issues Crossing Above 50 Day Moving Average	The number of Russell 2000 stocks for which today's High crossed above the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$200DMACARL	Russell 2000 Issues Crossing Above 200 Day Moving Average	The number of Russell 2000 stocks for which today's High crossed above the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$10DMACBRL	Russell 2000 Issues Crossing Below 10 Day Moving Average	The number of Russell 2000 stocks for which today's Low crossed below the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$20DMACBRL	Russell 2000 Issues Crossing Below 20 Day Moving Average	The number of Russell 2000 stocks for which today's Low crossed below the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$50DMACBRL	Russell 2000 Issues Crossing Below 50 Day Moving Average	The number of Russell 2000 stocks for which today's Low crossed below the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$200DMACBRL	Russell 2000 Issues Crossing Below 200 Day Moving Average	The number of Russell 2000 stocks for which today's Low crossed below the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$10DMACARL	% of Russell 2000 Issues Crossing Above 10 Day Moving Average	The percentage of Russell 2000 stocks for which today's High crossed above the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$20DMACARL	% of Russell 2000 Issues Crossing Above 20 Day Moving Average	The percentage of Russell 2000 stocks for which today's High crossed above the 20 day moving average of the close.	AMEX and NASDAQ and NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$\$50DMACARL	% of Russell 2000 Issues Crossing Above 50 Day Moving Average	The percentage of Russell 2000 stocks for which today's High crossed above the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$200DMACARL	% of Russell 2000 Issues Crossing Above 200 Day Moving Average	The percentage of Russell 2000 stocks for which today's High crossed above the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$10DMACBRL	% of Russell 2000 Issues Crossing Below 10 Day Moving Average	The percentage of Russell 2000 stocks for which today's Low crossed below the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$20DMACBRL	% of Russell 2000 Issues Crossing Below 20 Day Moving Average	The percentage of Russell 2000 stocks for which today's Low crossed below the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$50DMACBRL	% of Russell 2000 Issues Crossing Below 50 Day Moving Average	The percentage of Russell 2000 stocks for which today's Low crossed below the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$200DMACBRL	% of Russell 2000 Issues Crossing Below 200 Day Moving Average	The percentage of Russell 2000 stocks for which today's Low crossed below the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
<b>Moving Average Crossover Indices using all US Stocks</b>			
\$10DMACAUS	All US Issues Crossing Above 10 Day Moving Average	The number of All US stocks for which today's High crossed above the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$20DMACAUS	All US Issues Crossing Above 20 Day Moving Average	The number of All US stocks for which today's High crossed above the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$50DMACAUS	All US Issues Crossing Above 50 Day Moving Average	The number of All US stocks for which today's High crossed above the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$200DMACAUS	All US Issues Crossing Above 200 Day Moving Average	The number of All US stocks for which today's High crossed above the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$10DMACBUS	All US Issues Crossing Below 10 Day Moving Average	The number of All US stocks for which today's Low crossed below the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$20DMACBUS	All US Issues Crossing Below 20 Day Moving Average	The number of All US stocks for which today's Low crossed below the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$50DMACBUS	All US Issues Crossing Below 50 Day Moving Average	The number of All US stocks for which today's Low crossed below the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$200DMACBUS	All US Issues Crossing Below 200 Day Moving Average	The number of All US stocks for which today's Low crossed below the 200 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$10DMACAUS	% of All US Issues Crossing Above 10 Day Moving Average	The percentage of All US stocks for which today's High crossed above the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$20DMACAUS	% of All US Issues Crossing Above 20 Day Moving Average	The percentage of All US stocks for which today's High crossed above the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$50DMACAUS	% of All US Issues Crossing Above 50 Day Moving Average	The percentage of All US stocks for which today's High crossed above the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$200DMACAUS	% of All US Issues Crossing Above 200 Day Moving Average	The percentage of All US stocks for which today's High crossed above the 200 day moving average of the close.	AMEX and NASDAQ and NYSE

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$\$10DMACBUS	% of All US Issues Crossing Below 10 Day Moving Average	The percentage of All US stocks for which today's Low crossed below the 10 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$20DMACBUS	% of All US Issues Crossing Below 20 Day Moving Average	The percentage of All US stocks for which today's Low crossed below the 20 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$50DMACBUS	% of All US Issues Crossing Below 50 Day Moving Average	The percentage of All US stocks for which today's Low crossed below the 50 day moving average of the close.	AMEX and NASDAQ and NYSE
\$\$200DMACBUS	% of All US Issues Crossing Below 200 Day Moving Average	The percentage of All US stocks for which today's Low crossed below the 200 day moving average of the close.	AMEX and NASDAQ and NYSE

### New High / New Low Indices

NYSE New High / New Low Indices			
52WHN	NYSE New 52-Week Highs	The number of NYSE stocks for which today's High > the 52 Week High field.	None required
52WLN	NYSE New 52-Week Lows	The number of NYSE stocks for which today's Low < the 52 Week Low field.	None required
AMEX New High / New Low Indices			
52WHA	AMEX New 52-Week Highs	The number of AMEX stocks for which today's High > the 52 Week High field.	None required
52WLA	AMEX New 52-Week Lows	The number of AMEX stocks for which today's Low < the 52 Week Low field.	None required
NASDAQ New High / New Low Indices			
52WHQ	NASDAQ New 52-Week Highs	The number of NASDAQ stocks for which today's High > the 52 Week High field.	None required
52WLQ	NASDAQ New 52-Week Lows	The number of NASDAQ stocks for which today's Low < the 52 Week Low field.	None required
Dow 30 New High / New Low Indices			
52WHI	Dow 30 New 52-Week Highs	The number of Dow 30 stocks for which today's High > the 52 Week High field.	NASDAQ and NYSE
52WLI	Dow 30 New 52-Week Lows	The number of Dow 30 stocks for which today's Low < the 52 Week Low field.	NASDAQ and NYSE
ARCX New High / New Low Indices			
52WHR	ARCX New 52-Week Highs	The number of ARCX stocks for which today's High > the 52 Week High field.	None required
52WLR	ARCX New 52-Week Lows	The number of ARCX stocks for which today's Low < the 52 Week Low field.	None required
NASDAQ 100 New High / New Low Indices			
52WHND	NASDAQ 100 New 52-Week Highs	The number of NASDAQ 100 stocks for which today's High > the 52 Week High field.	None required
52WLND	NASDAQ 100 New 52-Week Lows	The number of NASDAQ 100 stocks for which today's Low < the 52 Week Low field.	None required
S&P 500 New High / New Low Indices			
52WHSP	S&P 500 New 52-Week Highs	The number of S&P 500 stocks for which today's High > the 52 Week High field.	None required
52WLSP	S&P 500 New 52-Week Lows	The number of S&P 500 stocks for which today's Low < the 52 Week Low field.	None required
Russell 2000 New High / New Low Indices			

## TradeStation Calculated Indices

Symbol	Description	Formula	Exchange / Entitlement Required
\$52WHRL	Russell 2000 New 52-Week Highs	The number of Russell 2000 stocks for which today's High > the 52 Week High field.	None required
\$52WLRL	Russell 2000 New 52-Week Lows	The number of Russell 2000 stocks for which today's Low < the 52 Week Low field.	None required
<b>New High / New Low Indices using all US Stocks</b>			
\$52WHUS	All US New 52-Week Highs	The number of AMEX, ARCX, NASDAQ, and NYSE stocks for which today's High > the 52 Week High field.	None required
\$52WLUS	All US New 52-Week Lows	The number of AMEX, ARCX, NASDAQ, and NYSE stocks for which today's Low < the 52 Week Low field.	None required
<b>New High / New Low Indices using all US Stocks excluding ARCX-listed stocks (AMEX, NASDAQ, and NYSE)</b>			
\$52WHUSL	All US (excluding ARCX) New 52-Week Highs	The number of AMEX, NASDAQ, and NYSE stocks for which today's High > the 52 Week High field.	None required
\$52WLUSL	All US (excluding ARCX) New 52-Week Lows	The number of AMEX, NASDAQ, and NYSE stocks for which today's Low < the 52 Week Low field.	None required