



Market Indicator Definitions for FTP File: MktIndicators.CSV

Single CSV file updated daily appending current data to last row.

Column

1. **Date** (close) – M/D/YYYY
2. **Mkt Type 1%** (Sample format: #.##### - need to convert to %) – Data back To 2/1/1993 - [Type 1s](#) are stocks have a [Technical Rank](#) => 70% with [Short Intensity](#) >= 60 with a [Short Interest Ratio](#) >=1.5. This indicator tracks the % of stocks in our universe in this category. **As it rises, then the environment for short sellers becomes problematic.**
3. **Mkt Type 2%** - Type 2s are stocks have a Technical Rank => 70% with Short Intensity <= 30 with a Short Interest Ratio < 4. This indicator tracks the % of stocks in our universe in this category. **As it rises, the risk to longs continues to grow.**
4. **Mkt Type 3%** - Type 3s are stocks have a Technical Rank <= 30% with Short Intensity => 60 with a Short Interest Ratio => 1.5. This indicator tracks the % of stocks in our universe in this category. **As it rises, then the potential for a powerful move off a low can increase as the technicals improve.**
5. **Mkt Type 4%** - Type 4s are stocks have a Technical Rank <= 30% with Short Intensity <= 30 with a Short Interest Ratio < 4. This indicator tracks the % of stocks in our universe in this category. **As it rises in a market where the S&P 500 or Russell 2000 is rising, it can be used as a topping indicator.**
6. **Sectors with Options Rank >70%** (Sample format: # representing a count of the 24 Sectors) – Data back to 1998 - [Erlanger Option Rank](#) looks at premium, option interest, volume and money flow over the last 10 trading days for each stock that trades options. **As the various indexes or sectors fall, rising Erlanger Option Ranks are indicative of market or sector bottoms.**
7. **Groups with Options Rank >70%** (Sample format: # representing a count of the 146 Groups) - Data back to 1998 - Erlanger Option Rank looks at premium, option interest, volume and money flow over the last 10 trading days for each stock that trades options. As the various indexes or groups fall, rising Erlanger Option Ranks are indicative of market or group bottoms.
8. **Issues Above 200 Day MA** (Sample format: # representing a count of number of stocks meeting the criteria) Data back to 1993 –Tracking the number of issues above or below their respective 200 day moving averages can be an effective timing tool.
9. **Issues Above 50 Day MA** (Sample format: # representing a count of number of stocks meeting the criteria) Data back to 1993 — Tracking the number of issues above or below their respective 50 day moving averages can be an effective timing tool.
10. **Avg EVS** (Sample format: #.#####) Data back to 9/20/2010 – [Erlanger Volume Swing](#) tracks the ratio between up and down volume. In the EVS, the total volume for a given day is divided into two portions according to the position of the close between the day's true high - the higher of today's high and yesterday's low - and the true low - the lower of today's low and yesterday's high. True high and true low eliminate the problems of limit days and more appropriately apportion volume on gap days. **This indicator then tracks the EVS of the entire market. Above 0 is positive and below 0 negative.**
11. **6 Month Hi/Lo** (Sample format: #####) Data back to 2/1/1993 –Tracking the ratio of 6 month highs to lows can alert one to potential peaks before a market correction. Also, this indicator can be used to confirm that the low is in.