dxFeed Scanner Datapoint Reference

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Category: UNDERLYING

Instrument types: ETF, INDEX, STOCK

Descriptive

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1. Instrument Type

Type of the instrument.

Examples: `"STOCK"`, `"OPTION"`

Market Expression	**type**
Value Type	string

2. Instrument Symbol

Symbol of the instrument in dxFeed Symbology.

Examples: `"AAPL"`, `".MSFT210416P220"`

Market Expression	**symbol**
Value Type	string

3. Instrument Description

Textual description of the instrument.

Examples: `"AT&T Inc."`, `"Bank of America Corporation Common Stock"`

Market Expression	**description**
Value Type	string

4. Instrument Country

Country of origin (incorporation) of corresponding company or parent entity encoded as two-letter country code from ISO 3166-1 standard.

Examples: `"US"`, `"JP"`

Market Expression	**country**
Value Type	string

5. Official Place of Listing

The organization that have listed this instrument encoded as Market Identifier Code (MIC) from ISO 10383 standard or custom dxFeed values.

Examples: `"XNAS"`, `"RTSX"`

Market Expression	**officialPlaceOfListing**
Value Type	string

6. Instrument Currency

Currency of quotation, pricing and trading encoded as three-letter currency code from ISO 4217 standard.

Examples: `"USD"`, `"RUB"`

Market Expression	**currency**
Value Type	string

Price

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7. Latest Price

The price of the latest deal with the instrument.

Market Expression	**price**
Value Type	number

~~8. Latest Price~~

Deprecated: replaced by `Latest Price`

Market Expression	**trade.price**
Value Type	number

9. Day Volume-Weighted Average Price

Average price of the instrument for the last day weighted by volume. The value resets to 0 when a new trading day starts.

Market Expression	**dayVwap**
Value Type	number

10. Day Turnover

Turnover of the instrument for the last day. The value resets to 0 when a new trading day starts.

Market Expression	**dayTurnover**
Value Type	number

~~11. Day Turnover~~

Deprecated: replaced by `Day Turnover`

Market Expression	**turnoverToday**
Value Type	number

12. Day Price Range

Difference between the high and the low price of the trading day.

Market Expression	**dayPriceRange**
Value Type	number

~~13. Day Price Range~~

Deprecated: replaced by `Day Price Range`

Market Expression	**priceRangeToday**
Value Type	number

14. Day Price Range Ratio

Ratio between the price range and the low price of the trading day.

Market Expression	**dayPriceRangeRatio**
Value Type	number

~~15. Day Price Range Ratio~~

Deprecated: replaced by `Day Price Range Ratio`

Market Expression	**priceRangeTodayRatio**
Value Type	number

16. Change from Post-Market

Difference between the latest price and the closing price of the post-market session.

Market Expression	**changeFromPostMarket**
Value Type	number

17. Change from Post-Market Ratio

Difference ratio between the latest price and the closing price of the post-market session.

Market Expression	**changeFromPostMarketRatio**
Value Type	number

18. Historical Open Price

Historical open price.

Market Expression	**open(candleCount=1, candlePeriod=, session="all")**
Value Type	number

19. Historical Open Price

Historical open price.

Market Expression	**open(timePeriod=, candlePeriod=, session="all")**
Value Type	number

20. Historical High Price

Historical high price.

Market Expression	**high(candleCount=1, candlePeriod=, session="all")**
Value Type	number

21. Historical High Price

Historical high price.

Market Expression	**high(timePeriod=, candlePeriod=, session="all")**
Value Type	number

22. Historical Low Price

Historical low price.

Market Expression	**low(candleCount=1, candlePeriod=, session="all")**
Value Type	number

23. Historical Low Price

Historical low price.

Market Expression	**low(timePeriod=, candlePeriod=, session="all")**
Value Type	number

24. Historical Close Price

Historical close price.

Market Expression	**close(candleCount=1, candlePeriod=, session="all")**
Value Type	number

25. Historical Close Price

Historical close price.

Market Expression	**close(timePeriod=, candlePeriod=, session="all")**
Value Type	number

26. Average Historical Close Price

Average historical close price.

Market Expression	**closeAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

27. Average Historical Close Price

Average historical close price.

Market Expression	**closeAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

28. Historical Volume-Weighted Average Price

Historical volume-weighted average price.

Market Expression	**vwap(candleCount=1, candlePeriod=, session="all")**
Value Type	number

29. Historical Volume-Weighted Average Price

Historical volume-weighted average price.

Market Expression	**vwap(timePeriod=, candlePeriod=, session="all")**
Value Type	number

30. Historical Turnover

Historical turnover.

Market Expression	**turnover(candleCount=1, candlePeriod=, session="all")**
Value Type	number

31. Historical Turnover

Historical turnover.

Market Expression	**turnover(timePeriod=, candlePeriod=, session="all")**
Value Type	number

32. Average Historical Turnover

Average historical turnover.

Market Expression	**turnoverAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

33. Average Historical Turnover

Average historical turnover.

Market Expression	**turnoverAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

34. Historical Price Range

Historical price-range.

Market Expression	**priceRange(candleCount=1, candlePeriod=, session="all")**
Value Type	number

35. Historical Price Range

Historical price-range.

Market Expression	**priceRange(timePeriod=, candlePeriod=, session="all")**
Value Type	number

36. Historical Pivot

Historical pivot.

Market Expression	**pivot(candleCount=1, candlePeriod=, session="all")**
Value Type	number

37. Historical Pivot

Historical pivot.

Market Expression	**pivot(timePeriod=, candlePeriod=, session="all")**
Value Type	number

38. Historical Resistance 1

Historical resistance (1).

Market Expression	**resistance1(candleCount=1, candlePeriod=, session="all")**
Value Type	number

39. Historical Resistance 1

Historical resistance (1).

Market Expression	**resistance1(timePeriod=, candlePeriod=, session="all")**
Value Type	number

40. Historical Resistance 2

Historical resistance (2).

Market Expression	**resistance2(candleCount=1, candlePeriod=, session="all")**
Value Type	number

41. Historical Resistance 2

Historical resistance (2).

Market Expression	**resistance2(timePeriod=, candlePeriod=, session="all")**
Value Type	number

42. Historical Support 1

Historical support (1).

Market Expression	**support1(candleCount=1, candlePeriod=, session="all")**
Value Type	number

43. Historical Support 1

Historical support (1).

Market Expression	**support1(timePeriod=, candlePeriod=, session="all")**
Value Type	number

44. Historical Support 2

Historical support (2).

Market Expression	**support2(candleCount=1, candlePeriod=, session="all")**
Value Type	number

45. Historical Support 2

Historical support (2).

Market Expression	**support2(timePeriod=, candlePeriod=, session="all")**
Value Type	number

46. Latest Price

The price of the latest deal with the instrument in the latest given session.

Market Expression	**price(session=)**
Value Type	number

47. Day Open Price

Day open price in the latest given session.

Market Expression	**dayOpenPrice(session="all")**
Value Type	number

48. Day High Price

Day high price in the latest given session.

Market Expression	**dayHighPrice(session="all")**
Value Type	number

49. Day Low Price

Day low price in the latest given session.

Market Expression	**dayLowPrice(session="all")**
Value Type	number

50. Day Volume

Trading volume for the last day in the latest given session.

Market Expression	**dayVolume(session=)**
Value Type	number

51. Day Volume-Weighted Average Price

Average price of the instrument for the last day weighted by volume. The value resets to 0 when a new trading day starts.

Market Expression	**dayVwap(session=)**
Value Type	number

52. Day Turnover

Turnover for the last day in the latest given session.

Market Expression	**dayTurnover(session=)**
Value Type	number

53. Day Price Range

Price range for the last day in the latest given session.

Market Expression	**dayPriceRange(session=)**
Value Type	number

54. Day Price Range Ratio

Price-range ratio for the last day in the latest given session.

Market Expression	**dayPriceRangeRatio(session=)**
Value Type	number

55. Change from Open

The difference between the latest available price and open price of the latest fully finished candle with given the period.

Market Expression	**changeFromOpen(candlePeriod=, session="all")**
Value Type	number

56. Change from Open Ratio

The difference ratio between the latest available price and open price of the latest fully finished candle with given the period.

`Difference Ratio = (Latest Price - Value) / Value`

Market Expression	**changeFromOpenRatio(candlePeriod=, session="all")**
Value Type	number

57. Change from High

The difference between the latest available price and high price of the latest fully finished candle with given the period.

Market Expression	**changeFromHigh(candlePeriod=, session="all")**
Value Type	number

58. Change from High Ratio

The difference ratio between the latest available price and high price of the latest fully finished candle with given the period.

Difference Ratio = (Latest Price - Value) / Value

Market Expression	**changeFromHighRatio(candlePeriod=, session="all")**
Value Type	number

59. Change from Low

The difference between the latest available price and low price of the latest fully finished candle with given the period.

Market Expression	**changeFromLow(candlePeriod=, session="all")**
Value Type	number

60. Change from Low Ratio

The difference ratio between the latest available price and low price of the latest fully finished candle with given the period.

Difference Ratio = (Latest Price - Value) / Value

Market Expression	**changeFromLowRatio(candlePeriod=, session="all")**
Value Type	number

61. Change from Close

The difference between the latest available price and close price of the latest fully finished candle with given the period.

Market Expression	**changeFromClose(candlePeriod=, session="all")**
Value Type	number

62. Change from Close Ratio

The difference ratio between the latest available price and close price of the latest fully finished candle with given the candle-period.

Difference Ratio = (Latest Price - Value) / Value

Market Expression	**changeFromCloseRatio(candlePeriod=, session="all")**
Value Type	number

63. Change from Previous Day

The difference between the latest available price and close price of the previous trading day.

Market Expression	**changeFromPrevDay(session="all")**
Value Type	number

64. Change from Previous Day

The difference ratio between the latest available price and close price of the previous trading day.

Difference Ratio = (Latest Price - Value) / Value

Market Expression	**changeFromPrevDayRatio(session="all")**
Value Type	number

65. Change from Previous Day

The difference between the latest available price and close price of the 5 trading days ago.

Market Expression	**changeIn5Day(session="all")**
Value Type	number

66. Change from Previous Day

The difference ratio between the latest available price and close price of the 5 trading days ago.

Difference Ratio = (Latest Price - Value) / Value

Market Expression	**changeIn5DayRatio(session="all")**
Value Type	number

67. Distance from VWAP

The difference between the latest available price and VWAP calculated for the latest fully finished candle with given candle-period.

Market Expression	**distanceFromVwap(candlePeriod=, session="all")**
Value Type	number

68. Change from Close

The difference ratio between the latest available price and close price of the latest fully finished candle with the given candle-period.

`Difference Ratio = (Latest Price - Value) / Value`

Market Expression	**distanceFromVwapRatio(candlePeriod=, session="all")**
Value Type	number

Volume

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69. Day Volume

Trading volume of the instrument for the last day. The value resets to 0 when a new trading day starts.

Market Expression	**dayVolume**
Value Type	number

~~70. Day Volume~~

Deprecated: replaced by `Day Volume`

Market Expression	**volume**
Value Type	number

~~71. Day Volume~~

Deprecated: replaced by `Day Volume`

Market Expression	**trade.dayVolume**
Value Type	number

72. Volume of Post-Market Session

Volume of the post-market session.

Market Expression	**volumePostMarket**
Value Type	number

73. Average Volume (10 Days)

Average trading volume of the last 10 finished trading days.

Market Expression	**volumeAvg10Day**
Value Type	number

74. Average Volume (10 Minutes)

Average trading volume of the last 10 minutes.

Market Expression	**volumeAvg10Minutes**
Value Type	number

75. Average Volume (10 Days)

Average trading volume of the last 10 finished trading days.

Market Expression	**volumeAvg10Day(session=)**
Value Type	number

76. Average Volume (10 Minutes)

Average trading volume of the last 10 minutes.

Market Expression	**volumeAvg10Minutes(session=)**
Value Type	number

77. Historical Volume

Historical trading volume.

Market Expression	**volume(candleCount=1, candlePeriod=, session="all")**
Value Type	number

78. Historical Volume

Historical trading volume.

Market Expression	**volume(timePeriod=, candlePeriod=, session="all")**
Value Type	number

79. Average historical Volume

Average historical trading volume.

Market Expression	**volumeAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

80. Average historical Volume

Average historical trading volume.

Market Expression	**volumeAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

Volatility

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81. Statistical Volatility (10 Days)

Annualized historical standard deviation of logarithmic returns calculated based on 10 trading days.

Market Expression	**statVol10Day**
Value Type	number

82. Statistical Volatility (1 Month)

Annualized historical standard deviation of logarithmic returns calculated based on 1 calendar month.

Market Expression	**statVol1Month**
Value Type	number

83. Statistical Volatility (2 Months)

Annualized historical standard deviation of logarithmic returns calculated based on 2 calendar months.

Market Expression	**statVol2Month**
Value Type	number

84. Statistical Volatility (3 Months)

Annualized historical standard deviation of logarithmic returns calculated based on 3 calendar months.

Market Expression	**statVol3Month**
Value Type	number

85. Statistical Volatility (4 Months)

Annualized historical standard deviation of logarithmic returns calculated based on 4 calendar months.

Market Expression	**statVol4Month**
Value Type	number

86. Statistical Volatility (6 Months)

Annualized historical standard deviation of logarithmic returns calculated based on 6 calendar months.

Market Expression	**statVol6Month**
Value Type	number

87. Statistical Volatility (9 Months)

Annualized historical standard deviation of logarithmic returns calculated based on 9 calendar months.

Market Expression	**statVol9Month**
Value Type	number

88. Statistical Volatility (1 Year)

Annualized historical standard deviation of logarithmic returns calculated based on 1 year.

Market Expression	**statVol1Year**
Value Type	number

89. Statistical Volatility (2 Years)

Annualized historical standard deviation of logarithmic returns calculated based on 2 year.

Market Expression	**statVol2Year**
Value Type	number

90. Statistical Volatility Position in Range (10 Days)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**statVol10DayPosInRange**
Value Type	number

91. Statistical Volatility Position in Range (1 Month)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**statVol1MonthPosInRange**
Value Type	number

92. Statistical Volatility Position in Range (2 Months)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**statVol2MonthPosInRange**
Value Type	number

93. Statistical Volatility Position in Range (3 Months)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**statVol3MonthPosInRange**
Value Type	number

94. Statistical Volatility Position in Range (4 Months)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**statVol4MonthPosInRange**
Value Type	number

95. Statistical Volatility Position in Range (6 Months)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**statVol6MonthPosInRange**
Value Type	number

96. Statistical Volatility Position in Range (9 Months)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**statVol9MonthPosInRange**
Value Type	number

97. Statistical Volatility Position in Range (1 Year)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**statVol1YearPosInRange**
Value Type	number

98. Statistical Volatility Position in Range (2 Years)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**statVol2YearPosInRange**
Value Type	number

99. Statistical Volatility (10 Days)

Annualized historical standard deviation of logarithmic returns calculated based on 10 trading days.

Market Expression	**statVol10Day(session=)**
Value Type	number

100. Statistical Volatility (1 Month)

Annualized historical standard deviation of logarithmic returns calculated based on 1 calendar month.

Market Expression	**statVol1Month(session=)**
Value Type	number

101. Statistical Volatility (2 Months)

Annualized historical standard deviation of logarithmic returns calculated based on 2 calendar months.

Market Expression	**statVol2Month(session=)**
Value Type	number

102. Statistical Volatility (3 Months)

Annualized historical standard deviation of logarithmic returns calculated based on 3 calendar months.

Market Expression	**statVol3Month(session=)**
Value Type	number

103. Statistical Volatility (4 Months)

Annualized historical standard deviation of logarithmic returns calculated based on 4 calendar months.

Market Expression	**statVol4Month(session=)**
Value Type	number

104. Statistical Volatility (6 Months)

Annualized historical standard deviation of logarithmic returns calculated based on 6 calendar months.

Market Expression	**statVol6Month(session=)**
Value Type	number

105. Statistical Volatility (9 Months)

Annualized historical standard deviation of logarithmic returns calculated based on 9 calendar months.

Market Expression	**statVol9Month(session=)**
Value Type	number

106. Statistical Volatility (1 Year)

Annualized historical standard deviation of logarithmic returns calculated based on 1 year.

Market Expression	**statVol1Year(session=)**
Value Type	number

107. Statistical Volatility (2 Years)

Annualized historical standard deviation of logarithmic returns calculated based on 2 years.

Market Expression	**statVol2Year(session=)**
Value Type	number

108. Statistical Volatility Position in Range (10 Days)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**statVol10DayPosInRange(session=)**
Value Type	number

109. Statistical Volatility Position in Range (1 Month)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**statVol1MonthPosInRange(session=)**
Value Type	number

110. Statistical Volatility Position in Range (2 Months)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**statVol2MonthPosInRange(session=)**
Value Type	number

111. Statistical Volatility Position in Range (3 Months)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**statVol3MonthPosInRange(session=)**
Value Type	number

112. Statistical Volatility Position in Range (4 Months)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**statVol4MonthPosInRange(session=)**
Value Type	number

113. Statistical Volatility Position in Range (6 Months)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**statVol6MonthPosInRange(session=)**
Value Type	number

114. Statistical Volatility Position in Range (9 Months)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**statVol9MonthPosInRange(session=)**
Value Type	number

115. Statistical Volatility Position in Range (1 Year)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**statVol1YearPosInRange(session=)**
Value Type	number

116. Statistical Volatility Position in Range (2 Years)

Position of the current statistical volatility value in the range of values calculated for every day in the time period.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**statVol2YearPosInRange(session=)**
Value Type	number

117. Statistical Volatility

Annualized historical standard deviation of logarithmic returns calculated based on the given number of candles.

Market Expression	**statVol(candleCount=, candlePeriod=, session="all")**
Value Type	number

118. Statistical Volatility

Annualized historical standard deviation of logarithmic returns calculated based on the given time period.

Market Expression	**statVol(timePeriod=, candlePeriod=, session="all")**
Value Type	number

119. VIX

The indicator returns VIX (value is calculated by VIX white-paper and based on implied volatilities of options) of an option series with specified maturity.

If requested maturity is listed, the value for this available maturity will be used. If requested maturity is not listed, the value for the nearest available maturity will be used. If there are 2 option series with the same distance, then the value of smaller maturity is selected. Distance between maturities is measured as absolute value of the difference between maturity of the available series and the specified maturity.

Market Expression	**iv(daysToExp=)**
Value Type	number

120. At-the-Money Implied Volatility (30 Days)

At-the-money implied volatility (ATM IV) of an option series with maturity of 30 days.

If requested maturity is listed, the value for this available maturity will be used. If requested maturity is not listed, the value for the nearest available maturity will be used. If there are 2 option series with the same distance, then the value of smaller maturity is selected. Distance between maturities is measured as absolute value of the difference between maturity of the available series and the specified maturity.

Market Expression	**atmIv30Day**
Value Type	number

121. At-the-Money Implied Volatility (60 Days)

At-the-money implied volatility (ATM IV) of an option series with maturity of 60 days.

If requested maturity is listed, the value for this available maturity will be used. If requested maturity is not listed, the value for the nearest available maturity will be used. If there are 2 option series with the same distance, then the value of smaller maturity is selected. Distance between maturities is measured as absolute value of the difference between maturity of the available series and the specified maturity.

Market Expression	**atmIv60Day**
Value Type	number

122. At-the-Money Implied Volatility (90 Days)

At-the-money implied volatility (ATM IV) of an option series with maturity of 90 days.

If requested maturity is listed, the value for this available maturity will be used. If requested maturity is not listed, the value for the nearest available maturity will be used. If there are 2 option series with the same distance, then the value of smaller maturity is selected. Distance between maturities is measured as absolute value of the difference between maturity of the available series and the specified maturity.

Market Expression	**atmIv90Day**
Value Type	number

123. At-the-Money Implied Volatility (120 Days)

At-the-money implied volatility (ATM IV) of an option series with maturity of 120 days.

If requested maturity is listed, the value for this available maturity will be used. If requested maturity is not listed, the value for the nearest available maturity will be used. If there are 2 option series with the same distance, then the value of smaller maturity is selected. Distance between maturities is measured as absolute value of the difference between maturity of the available series and the specified maturity.

Market Expression	**atmIv120Day**
Value Type	number

124. At-the-Money Implied Volatility (180 Days)

At-the-money implied volatility (ATM IV) of an option series with maturity of 180 days.

If requested maturity is listed, the value for this available maturity will be used. If requested maturity is not listed, the value for the nearest available maturity will be used. If there are 2 option series with the same distance, then the value of smaller maturity is selected. Distance between maturities is measured as absolute value of the difference between maturity of the available series and the specified maturity.

Market Expression	**atmIv180Day**
Value Type	number

125. At-the-Money Implied Volatility (270 Days)

At-the-money implied volatility (ATM IV) of an option series with maturity of 270 days.

If requested maturity is listed, the value for this available maturity will be used. If requested maturity is not listed, the value for the nearest available maturity will be used. If there are 2 option series with the same distance, then the value of smaller maturity is selected. Distance between maturities is measured as absolute value of the difference between maturity of the available series and the specified maturity.

Market Expression	**atmIv270Day**
Value Type	number

126. At-the-Money Implied Volatility (360 Days)

At-the-money implied volatility (ATM IV) of an option series with maturity of 360 days.

If requested maturity is listed, the value for this available maturity will be used. If requested maturity is not listed, the value for the nearest available maturity will be used. If there are 2 option series with the same distance, then the value of smaller maturity is selected. Distance between maturities is measured as absolute value of the difference between maturity of the available series and the specified maturity.

Market Expression	**atmIv360Day**
Value Type	number

127. At-the-Money Implied Volatility (720 Days)

At-the-money implied volatility (ATM IV) of an option series with maturity of 720 days.

If requested maturity is listed, the value for this available maturity will be used. If requested maturity is not listed, the value for the nearest available maturity will be used. If there are 2 option series with the same distance, then the value of smaller maturity is selected. Distance between maturities is measured as absolute value of the difference between maturity of the available series and the specified maturity.

Market Expression	**atmIv720Day**
Value Type	number

128. At-the-Money Implied Volatility Position in Range (30 Days)

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**atmIv30DayPosInRange**
Value Type	number

See Also: `At-the-Money Implied Volatility (30 Days)`

129. At-the-Money Implied Volatility Position in Range (60 Days)

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**atmIv60DayPosInRange**
Value Type	number

See Also: At-the-Money Implied Volatility (60 Days)

130. At-the-Money Implied Volatility Position in Range (90 Days)

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**atmIv90DayPosInRange**
Value Type	number

See Also: At-the-Money Implied Volatility (90 Days)

131. At-the-Money Implied Volatility Position in Range (120 Days)

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**atmIv120DayPosInRange**
Value Type	number

See Also: At-the-Money Implied Volatility (120 Days)

132. At-the-Money Implied Volatility Position in Range (180 Days)

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**atmIv180DayPosInRange**
Value Type	number

See Also: At-the-Money Implied Volatility (180 Days)

133. At-the-Money Implied Volatility Position in Range (270 Days)

Position in Range = (Current – Min) / (Max – Min)

Market Expression	**atmIv270DayPosInRange**
Value Type	number

See Also: At-the-Money Implied Volatility (270 Days)

134. At-the-Money Implied Volatility Position in Range (360 Days)

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**atmIv360DayPosInRange**
Value Type	number

See Also: `At-the-Money Implied Volatility (360 Days)`

135. At-the-Money Implied Volatility Position in Range (720 Days)

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**atmIv720DayPosInRange**
Value Type	number

See Also: `At-the-Money Implied Volatility (720 Days)`

136. At-the-Money Implied Volatility

At-the-money implied volatility (ATM IV) of an option series with maturity of specified value.

If requested maturity is listed, the value for this available maturity will be used. If requested maturity is not listed, the value for the nearest available maturity will be used. If there are 2 option series with the same distance, then the value of smaller maturity is selected. Distance between maturities is measured as absolute value of the difference between maturity of the available series and the specified maturity.

Market Expression	**atmIv(daysToExp=)**
Value Type	number

Fundamental

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137. Beta

The coefficient is a measure of systematic risk of an individual stock in comparison to the unsystematic risk of the entire market.

Market Expression	**fundamental.beta**
Value Type	number

138. Cash

The amount of Cash in the latest available Balance Sheet of the company.

Market Expression	**fundamental.cash**
Value Type	number

139. Current Debt

The value of Current Debt in the latest available Balance Sheet of the company.

Market Expression	**fundamental.currentDebt**
Value Type	number

140. Current Assets

The value of Current Assets in the latest available Balance Sheet of the company.

Market Expression	**fundamental.currentAssets**
Value Type	number

141. Cash to Debt Ratio

The ratio which shows the coverage of company debt by the available cash.

Market Expression	**fundamental.cashDebtRatio**
Value Type	number

142. Net Income

Net income for the last 12 months reported in PL statement is provided.

Market Expression	**fundamental.netIncome**
Value Type	number

143. Total Revenue

Revenue for the last 12 months reported in PL statement is provided.

Market Expression	**fundamental.totalRevenue**
Value Type	number

144. Cash Dividend

The future dividend amount declared. If it's not available, then the last dividend paid.

Market Expression	**fundamental.cashDividend**
Value Type	number

~~145. Cash Dividend~~

Deprecated: replaced by `Cash Dividend`

Market Expression	**fundamental.lastDividendAmount**
Value Type	number

146. Estimated Annual EPS Growth

The growth of the EPS in the current year as opposed to the previous year.

Market Expression	**fundamental.annualEpsGrowth**
Value Type	number

147. Estimated Quarterly EPS Growth

The growth of the EPS in the last available quarter as opposed to the same quarter previous year.

Market Expression	**fundamental.quarterlyEpsGrowth**
Value Type	number

148. Earnings per Share

An indicator of a company's profitability.

Market Expression	**fundamental.eps**
Value Type	number

149. Diluted Earnings per Share

An indicator of a company's profitability if all convertible securities were exercised.

Market Expression	**fundamental.dilutedEps**
Value Type	number

150. Earnings Time

The date when the earnings should be announced.

Market Expression	**fundamental.earningsTime**
Value Type	number

151. Quarterly Revenue Growth

The growth of the revenue in the last available reporting quarter as opposed to the same quarter in the previous year.

Market Expression	**fundamental.quarterlyRevenueGrowth**
Value Type	number

152. Quarterly Earnings Growth

The growth of net income in the latest available quarter as opposed to the same quarter previous year.

Market Expression	**fundamental.quarterlyEarningsGrowth**
Value Type	number

153. Return on Assets

The indicator shows the company profitability relative to its total assets: ratio between 12 month operating income and total company assets.

Market Expression	**fundamental.returnOnAssets**
Value Type	number

154. Return on Equity

The indicator shows the company profitability relative to its equity: ratio between 12 month operating income and equity.

Market Expression	**fundamental.returnOnEquity**
Value Type	number

155. Gross Margin

The indicator shows the ratio of gross profit to revenue.

Market Expression	**fundamental.grossMargin**
Value Type	number

156. Operating Margin

The indicator shows the ratio of operating income to revenue.

Market Expression	**fundamental.operatingMargin**
Value Type	number

157. Net Profit Margin

The indicator shows the ratio of net income to revenue.

Market Expression	**fundamental.netProfitMargin**
Value Type	number

158. Shares Outstanding

The indicator shows the number of company shares owned by stockholders, company officials, and investors in the public domain, but does not include shares repurchased by a company.

Market Expression	**fundamental.sharesOutstanding**
Value Type	number

159. Shares Float

The indicator represents the percentage of those shares in the hands of investors, excluding the closely held shares, which can be freely traded.

Market Expression	**fundamental.sharesFloat**
Value Type	number

160. Insider Ownership

Number of shares held by insiders.

Market Expression	**fundamental.insiderOwned**
Value Type	number

161. Institutional Ownership

Number of shares held by institutional investors.

Market Expression	**fundamental.institutionOwned**
Value Type	number

162. Market Capitalization

Market capitalization of the company

Market Expression	**fundamental.marketCap**
Value Type	number

163. Enterprise Value

The indicator shows the estimated enterprise value.

Market Expression	**fundamental.enterpriseValue**
Value Type	number

164. Enterprise Value to Market Capitalization Ratio

Ratio between company's enterprise value and market capitalization

Market Expression	**fundamental.enterpriseValueMarketCapRatio**
Value Type	number

165. Price to Earnings Ratio

The indicator shows the relationship between company’s share price to its earnings per share.

Market Expression	**fundamental.peRatio**
Value Type	number

166. Price to Earnings to Growth Ratio

The indicator shows the company’s P/E ratio divided by the growth rate of its earning.

Market Expression	**fundamental.pegRatio**
Value Type	number

167. Forward Price to Earnings Ratio

The indicator shows the estimated for the future periods ratio between company’s share price to its earnings per share.

Market Expression	**fundamental.forwardPeRatio**
Value Type	number

168. Forward Dividend Yield

The expected dividend-only return of a stock investment.

Market Expression	**fundamental.forwardDividendYield**
Value Type	number

169. Price to Sales Ratio

The indicator shows the ratio between the price of the stock and the last 12 months revenues per share. Only positive ratios are provided.

Market Expression	**fundamental.psRatio**
Value Type	number

170. Price to Book Value Ratio

The indicator shows the ratio between the price of the stock and the book value of the latest period per share. Only positive ratios are provided.

Market Expression	**fundamental.pbRatio**
Value Type	number

171. Proce to Cash-Flow Ratio

The indicator shows the ratio between the price of the stock and the last 12 months operating cash flow per share. Only positive ratios are provided.

Market Expression	**fundamental.pcfRatio**
Value Type	number

172. Payout Ratio

The ratio of the total amount of dividends paid out to the stock owners relative to the net income of the company.

Market Expression	**fundamental.payoutRatio**
Value Type	number

173. Initial Public Offering Date

The date of the first initial public offering of the company's stocks.

Market Expression	**fundamental.initialPublicOfferingDayId**
Value Type	number

174. Earnings Announcement Time of Day

The time of the day (pre-market, post-market, trading) when the earnings should be announced.

Market Expression	**fundamental.earningsAnnouncementTimeOfDay**
Value Type	string

175. Morningstar Industry Code

Industry code of the company in Morningstar classification.

Market Expression	**fundamental.morningstarIndustryCode**
Value Type	string

176. Morningstar Sector Code

Sector code of the company in Morningstar classification.

Market Expression	**fundamental.morningstarSectorCode**
Value Type	string

Technical Indicator

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177. Price Position in Range

The position of the latest price in the price-range of given number of candles.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInRange(candleCount=, candlePeriod=, session="all")**
Value Type	number

178. Price Position in Range

The position of the latest price in the price-range of given candle-period.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInPeriodRange(candlePeriod=, session="all")**
Value Type	number

179. Price Position in Previous Day Range

The position of the latest price in the price-range of the previous trading day.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInPrevDayRange(session="all")**
Value Type	number

180. Price Position in Previous Day Range

The position of the latest price in the price-range of the 5 previous trading days.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosIn5DayRange(session="all")**
Value Type	number

181. Price Position in Max Range

The position of the latest price in the maximum available price-range.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInMaxRange(session="all")**
Value Type	number

182. Price Position in Max Range

The position of the latest price in the maximum available price-range.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInMaxRange(candlePeriod=, session="all")**
Value Type	number

183. Distance from 200-Day SMA

The difference between the latest available price and the value of 200-Day Simple Moving Average.

Market Expression	**distanceFrom200DaySma(session="all")**
Value Type	number

184. Distance from 200-Day SMA Ratio

The difference ratio between the latest available price and the value of 200-Day Simple Moving Average.

`Difference Ratio = (Latest Price - Value) / Value`

Market Expression	**distanceFrom200DaySmaRatio(session="all")**
Value Type	number

185. Distance from Pivot

The difference between the latest available price and the pivot value of the latest fully finished candle with the given candle-period.

Market Expression	**distanceFromPivot(candlePeriod=, session="all")**
Value Type	number

186. Distance from Pivot R1

The difference between the latest available price and the pivot R1 value of the latest fully finished candle with the given candle-period.

Market Expression	**distanceFromPivotR1(candlePeriod=, session="all")**
Value Type	number

187. Distance from Pivot R2

The difference between the latest available price and the pivot R2 value of the latest fully finished candle with the given candle-period.

Market Expression	**distanceFromPivotR2(candlePeriod=, session="all")**
Value Type	number

188. Distance from Pivot S1

The difference between the latest available price and the pivot S1 value of the latest fully finished candle with the given candle-period.

Market Expression	**distanceFromPivotS1(candlePeriod=, session="all")**
Value Type	number

189. Distance from Pivot S2

The difference between the latest available price and the pivot S2 value of the latest fully finished candle with the given candle-period.

Market Expression	**distanceFromPivotS2(candlePeriod=, session="all")**
Value Type	number

190. Gap

The difference between 2 fully finished candles with the given candle-period.

Market Expression	**gap(candlePeriod=, session="all")**
Value Type	number

191. Gap Ratio

The difference ratio between 2 fully finished candles with the given candle-period.

`Difference Ratio = (Later Value - Earlier Value) / Earlier Value`

Market Expression	**gapRatio(candlePeriod=, session="all")**
Value Type	number

192. Price Position in Bollinger Bands

The position of the latest available price in Bollinger Bands calculated for the given number of candles.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInBollinger(candleCount=, candlePeriod=, session="all")**
Value Type	number

193. Price Position in Bollinger Bands

The position of the latest available price in Bollinger Bands calculated for the given time period.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInBollinger(timePeriod=, candlePeriod=, session="all")**
Value Type	number

194. Upper Bollinger Band

Upper Bollinger Band for the given number of candles.

Market Expression	**bollingerBandUp(candleCount=, candlePeriod=, session="all")**
Value Type	number

195. Upper Bollinger Band

Upper Bollinger Band for the given time period.

Market Expression	**bollingerBandUp(timePeriod=, candlePeriod=, session="all")**
Value Type	number

196. Lower Bollinger Band

Lower Bollinger Band for the given number of candles.

Market Expression	**bollingerBandDown(candleCount=, candlePeriod=, session="all")**
Value Type	number

197. Lower Bollinger Band

Lower Bollinger Band for the given time period.

Market Expression	**bollingerBandDown(timePeriod=, candlePeriod=, session="all")**
Value Type	number

198. Distance from Linear-Regression Prediction

The difference between the latest available price and the price prediction using linear regression for the given number of candles.

Market Expression	**distanceFromLinRegPrediction(candleCount=, candlePeriod=, session="all")**
Value Type	number

199. Distance from Linear-Regression Prediction

The difference between the latest available price and the price prediction using linear regression for the given time period.

Market Expression	**distanceFromLinRegPrediction(timePeriod=, candlePeriod=, session="all")**
Value Type	number

200. Linear Regression Beta

Beta-value of linear regression for the given number of candles.

Market Expression	**linearRegressionBeta(candleCount=, candlePeriod=, session="all")**
Value Type	number

201. Linear Regression Beta

Beta-value of linear regression for the given number of candles.

Market Expression	**linearRegressionBeta(timePeriod=, candlePeriod=, session="all")**
Value Type	number

202. Linear Regression Alpha

Alpha-value of linear regression for the given number of candles.

Market Expression	**linearRegressionAlpha(candleCount=, candlePeriod=, session="all")**
Value Type	number

203. Linear Regression Alpha

Alpha-value of linear regression for the given number of candles.

Market Expression	**linearRegressionAlpha(timePeriod=, candlePeriod=, session="all")**
Value Type	number

204. Relative Strength Index

Indication of whether the asset can be considered overbought or oversold.

Market Expression	**rsi(candleCount=, candlePeriod=, session="all")**
Value Type	number

205. Relative Strength Index

Indication of whether the asset can be considered overbought or oversold.

Market Expression	**rsi(timePeriod=, candlePeriod=, session="all")**
Value Type	number

206. Average True Range

A volatility marker that shows how much an asset moves, on average, during a given time frame.

Market Expression	**atr(candleCount=, candlePeriod=, session="all")**
Value Type	number

207. Average True Range

A volatility marker that shows how much an asset moves, on average, during a given time frame.

Market Expression	**atr(timePeriod=, candlePeriod=, session="all")**
Value Type	number

208. Average Directional Index

An indicator of trend strength.

Market Expression	**adx(candleCount=, candlePeriod=, session="all")**
Value Type	number

209. Average Directional Index

An indicator of trend strength.

Market Expression	**adx(timePeriod=, candlePeriod=, session="all")**
Value Type	number

210. Positive Directional Indicator

An indicator that suggests an upcoming uptrend.

Market Expression	**plusDi(candleCount=, candlePeriod=, session="all")**
Value Type	number

211. Positive Directional Indicator

An indicator that suggests an upcoming uptrend.

Market Expression	**plusDi(timePeriod=, candlePeriod=, session="all")**
Value Type	number

212. Negative Directional Indicator

An indicator that suggests an upcoming downtrend.

Market Expression	**minusDi(candleCount=, candlePeriod=, session="all")**
Value Type	number

213. Negative Directional Indicator

An indicator that suggests an upcoming downtrend.

Market Expression	**minusDi(timePeriod=, candlePeriod=, session="all")**
Value Type	number

214. Average Positive Directional Move

An indicator that suggests an upcoming uptrend.

Market Expression	**avgPlusDm(candleCount=, candlePeriod=, session="all")**
Value Type	number

215. Average Positive Directional Move

An indicator that suggests an upcoming uptrend.

Market Expression	**avgPlusDm(timePeriod=, candlePeriod=, session="all")**
Value Type	number

216. Average Negative Directional Move

An indicator that suggests an upcoming downtrend.

Market Expression	**avgMinusDm(candleCount=, candlePeriod=, session="all")**
Value Type	number

217. Average Negative Directional Move

An indicator that suggests an upcoming downtrend.

Market Expression	**avgMinusDm(timePeriod=, candlePeriod=, session="all")**
Value Type	number

Aggregated Options

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218. Options Call Volume

Historical trading volume of all call-options of this underlying.

Market Expression	**optionsCallVolume(candleCount=1, candlePeriod=, session="all")**
Value Type	number

219. Options Call Volume

Historical trading volume of all call-options of this underlying.

Market Expression	**optionsCallVolume(timePeriod=, candlePeriod=, session="all")**
Value Type	number

220. Options Average Call Volume

Historical average trading volume of all call-options of this underlying.

Market Expression	**optionsCallVolumeAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

221. Options Average Call Volume

Historical average trading volume of all call-options of this underlying.

Market Expression	**optionsCallVolumeAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

222. Options Put Volume

Historical trading volume of all put-options of this underlying.

Market Expression	**optionsPutVolume(candleCount=1, candlePeriod=, session="all")**
Value Type	number

223. Options Put Volume

Historical trading volume of all put-options of this underlying.

Market Expression	**optionsPutVolume(timePeriod=, candlePeriod=, session="all")**
Value Type	number

224. Options Average Put Volume

Historical average trading volume of all put-options of this underlying.

Market Expression	**optionsPutVolumeAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

225. Options Average Put Volume

Historical average trading volume of all put-options of this underlying.

Market Expression	**optionsPutVolumeAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

226. Options Total Volume

Historical trading volume of all options of this underlying.

Market Expression	**optionsTotalVolume(candleCount=1, candlePeriod=, session="all")**
Value Type	number

227. Options Total Volume

Historical trading volume of all options of this underlying.

Market Expression	**optionsTotalVolume(timePeriod=, candlePeriod=, session="all")**
Value Type	number

228. Options Average Total Volume

Historical average trading volume of all options of this underlying.

Market Expression	**optionsTotalVolumeAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

229. Options Average Total Volume

Historical average trading volume of all options of this underlying.

Market Expression	**optionsTotalVolumeAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

230. Options Call Open Interest

Historical open interest of all call-options of this underlying.

Market Expression	**optionsCallOpenInterest(candleCount=1, candlePeriod=, session="all")**
Value Type	number

231. Options Call Open Interest

Historical open interest of all call-options of this underlying.

Market Expression	**optionsCallOpenInterest(timePeriod=, candlePeriod=, session="all")**
Value Type	number

232. Options Average Call Open Interest

Historical average open interest of all call-options of this underlying.

Market Expression	**optionsCallOpenInterestAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

233. Options Average Call Open Interest

Historical average open interest of all call-options of this underlying.

Market Expression	**optionsCallOpenInterestAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

234. Options Put Open Interest

Historical open interest of all put-options of this underlying.

Market Expression	**optionsPutOpenInterest(candleCount=1, candlePeriod=, session="all")**
Value Type	number

235. Options Put Open Interest

Historical open interest of all put-options of this underlying.

Market Expression	**optionsPutOpenInterest(timePeriod=, candlePeriod=, session="all")**
Value Type	number

236. Options Average Put Open Interest

Historical average open interest of all put-options of this underlying.

Market Expression	**optionsPutOpenInterestAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

237. Options Average Put Open Interest

Historical average open interest of all put-options of this underlying.

Market Expression	**optionsPutOpenInterestAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

238. Options Total Open Interest

Historical open interest of all options of this underlying.

Market Expression	**optionsTotalOpenInterest(candleCount=1, candlePeriod=, session="all")**
Value Type	number

239. Options Total Open Interest

Historical open interest of all options of this underlying.

Market Expression	**optionsTotalOpenInterest(timePeriod=, candlePeriod=, session="all")**
Value Type	number

240. Options Average Total Open Interest

Historical average open interest of all options of this underlying.

Market Expression	**optionsTotalOpenInterestAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

241. Options Average Total Open Interest

Historical average open interest of all options of this underlying.

Market Expression	**optionsTotalOpenInterestAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

242. Options Call Day Volume

Trading volume of all call-options of this underlying.

Market Expression	**optionsCallDayVolume**
Value Type	number

243. Options Put Day Volume

Trading volume of all put-options of this underlying.

Market Expression	**optionsPutDayVolume**
Value Type	number

244. Options Total Day Volume

Trading volume of all options of this underlying.

Market Expression	**optionsTotalDayVolume**
Value Type	number

~~245. Options Call Day Volume~~

Deprecated: replaced by `Options Call Day Volume`

Market Expression	**optionsCallVolume**
Value Type	number

~~246. Options Put Day Volume~~

Deprecated: replaced by `Options Put Day Volume`

Market Expression	**optionsPutVolume**
Value Type	number

~~247. Options Total Day Volume~~

Deprecated: replaced by `Options Total Day Volume`

Market Expression	**optionsTotalVolume**
Value Type	number

248. Options Call Open Interest

Open interest of all call-options of this underlying.

Market Expression	**optionsCallOpenInterest**
Value Type	number

249. Options Put Open Interest

Open interest of all put-options of this underlying.

Market Expression	**optionsPutOpenInterest**
Value Type	number

250. Options Total Open Interest

Open interest of all options of this underlying.

Market Expression	**optionsTotalOpenInterest**
Value Type	number

251. Options Call Day Volume

Trading volume of all call-options of this underlying.

Market Expression	**optionsCallDayVolume(session=)**
Value Type	number

252. Options Put Day Volume

Trading volume of all put-options of this underlying.

Market Expression	**optionsPutDayVolume(session=)**
Value Type	number

253. Options Total Day Volume

Trading volume of all options of this underlying.

Market Expression	**optionsTotalDayVolume(session=)**
Value Type	number

~~254. Options Call Day Volume~~

Deprecated: replaced by `Options Call Day Volume`

Market Expression	**optionsCallVolume(session=)**
Value Type	number

~~255. Options Put Day Volume~~

Deprecated: replaced by `Options Put Day Volume`

Market Expression	**optionsPutVolume(session=)**
Value Type	number

~~256. Options Total Day Volume~~

Deprecated: replaced by `Options Total Day Volume`

Market Expression	**optionsTotalVolume(session=)**
Value Type	number

257. Options Average Call Volume (10 Day)

Average trading volume of all call-options of this underlying for 10 trading days.

Market Expression	**optionsCallVolumeAvg10Day**
Value Type	number

258. Options Average Put Volume (10 Day)

Average trading volume of all put-options of this underlying for 10 trading days.

Market Expression	**optionsPutVolumeAvg10Day**
Value Type	number

259. Options Average Total Volume (10 Day)

Average trading volume of all options of this underlying for 10 trading days.

Market Expression	**optionsTotalVolumeAvg10Day**
Value Type	number

260. Options Average Call Volume (10 Day)

Average trading volume of all call-options of this underlying for 10 trading days.

Market Expression	**optionsCallVolumeAvg10Day(session=)**
Value Type	number

261. Options Average Put Volume (10 Day)

Average trading volume of all put-options of this underlying for 10 trading days.

Market Expression	**optionsPutVolumeAvg10Day(session=)**
Value Type	number

262. Options Average Total Volume (10 Day)

Average trading volume of all options of this underlying for 10 trading days.

Market Expression	**optionsTotalVolumeAvg10Day(session=)**
Value Type	number

263. Options Average Call Open Interest (10 Day)

Average open interest of all call-options of this underlying for 10 trading days.

Market Expression	**optionsCallOpenInterestAvg10Day**
Value Type	number

264. Options Average Put Open Interest (10 Day)

Average open interest of all put-options of this underlying for 10 trading days.

Market Expression	**optionsPutOpenInterestAvg10Day**
Value Type	number

265. Options Average Total Open Interest (10 Day)

Average open interest of all options of this underlying for 10 trading days.

Market Expression	**optionsTotalOpenInterestAvg10Day**
Value Type	number

Category: OPTION

Instrument types: OPTION

Descriptive

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266. Instrument Type

Type of the instrument.

Examples: `"STOCK"`, `"OPTION"`

Market Expression	**type**
Value Type	string

267. Instrument Symbol

Symbol of the instrument in dxFeed Symbology.

Examples: `"AAPL"`, `".MSFT210416P220"`

Market Expression	**symbol**
Value Type	string

268. Instrument Description

Textual description of the instrument.

Examples: `"AT&T Inc."`, `"Bank of America Corporation Common Stock"`

Market Expression	**description**
Value Type	string

269. Instrument Country

Country of origin (incorporation) of corresponding company or parent entity encoded as two-letter country code from ISO 3166-1 standard.

Examples: `"US"`, `"JP"`

Market Expression	**country**
Value Type	string

270. Official Place of Listing

The organization that have listed this instrument encoded as Market Identifier Code (MIC) from ISO 10383 standard or custom dxFeed values.

Examples: `"XNAS"`, `"RTSX"`

Market Expression	**officialPlaceOfListing**
Value Type	string

271. Instrument Currency

Currency of quotation, pricing and trading encoded as three-letter currency code from ISO 4217 standard.

Examples: `"USD"`, `"RUB"`

Market Expression	**currency**
Value Type	string

272. Call/Put

Whether this option is a call or a put.

Examples: `"C"`, `"P"`

Market Expression	**callput**
Value Type	string

273. Exercise Style

Exercise style of this option, which is usually either American or European.

Examples: `"A"`, `"E"`

Market Expression	**exerciseStyle**
Value Type	string

274. Strike Price

Strike price of this option.

Market Expression	**strikePrice**
Value Type	number

275. Expiration Date

Date when this option expires, represented as a millisecond timestamp.

Market Expression	**expiration**
Value Type	number

276. CFI Code

Classification of Financial Instruments (CFI) code encoded as a six-letter string according to ISO 10962 standard.

Examples: `"OPASPS"`

Market Expression	**CFI**
Value Type	string

277. Shares per Contract

Number of shares per option contract (SPC).

Market Expression	**sharesPerContract**
Value Type	number

278. Multiplier

Market value multiplier.

Market Expression	**multiplier**
Value Type	number

279. Additional Underlyings

Additional underlyings of this option.

Market Expression	**additionalUnderlyings**
Value Type	string

280. (Underlying) Instrument Type

Join: `Instrument Type`

Market Expression	**underlying.type**
Value Type	string

281. (Underlying) Instrument Symbol

Join: `Instrument Symbol`

Market Expression	**underlying.symbol**
Value Type	string

282. (Underlying) Instrument Description

Join: `Instrument Description`

Market Expression	**underlying.description**
Value Type	string

283. (Underlying) Instrument Country

Join: `Instrument Country`

Market Expression	**underlying.country**
Value Type	string

284. (Underlying) Official Place of Listing

Join: `Official Place of Listing`

Market Expression	**underlying.officialPlaceOfListing**
Value Type	string

285. (Underlying) Instrument Currency

Join: `Instrument Currency`

Market Expression	**underlying.currency**
Value Type	string

Price

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286. Latest Price

The price of the latest deal with the instrument.

Market Expression	**price**
Value Type	number

~~287. Latest Price~~

Deprecated: replaced by `Latest Price`

Market Expression	**trade.price**
Value Type	number

288. Day Volume-Weighted Average Price

Average price of the instrument for the last day weighted by volume. The value resets to 0 when a new trading day starts.

Market Expression	**dayVwap**
Value Type	number

289. Day Turnover

Turnover of the instrument for the last day. The value resets to 0 when a new trading day starts.

Market Expression	**dayTurnover**
Value Type	number

~~290. Day Turnover~~

Deprecated: replaced by `Day Turnover`

Market Expression	**turnoverToday**
Value Type	number

291. Day Price Range

Difference between the high and the low price of the trading day.

Market Expression	**dayPriceRange**
Value Type	number

~~292. Day Price Range~~

Deprecated: replaced by `Day Price Range`

Market Expression	**priceRangeToday**
Value Type	number

293. Day Price Range Ratio

Ratio between the price range and the low price of the trading day.

Market Expression	**dayPriceRangeRatio**
Value Type	number

~~294. Day Price Range Ratio~~

Deprecated: replaced by `Day Price Range Ratio`

Market Expression	**priceRangeTodayRatio**
Value Type	number

295. Change from Post-Market

Difference between the latest price and the closing price of the post-market session.

Market Expression	**changeFromPostMarket**
Value Type	number

296. Change from Post-Market Ratio

Difference ratio between the latest price and the closing price of the post-market session.

Market Expression	**changeFromPostMarketRatio**
Value Type	number

297. Historical Open Price

Historical open price.

Market Expression	**open(candleCount=1, candlePeriod=, session="all")**
Value Type	number

298. Historical Open Price

Historical open price.

Market Expression	**open(timePeriod=, candlePeriod=, session="all")**
Value Type	number

299. Historical High Price

Historical high price.

Market Expression	**high(candleCount=1, candlePeriod=, session="all")**
Value Type	number

300. Historical High Price

Historical high price.

Market Expression	**high(timePeriod=, candlePeriod=, session="all")**
Value Type	number

301. Historical Low Price

Historical low price.

Market Expression	**low(candleCount=1, candlePeriod=, session="all")**
Value Type	number

302. Historical Low Price

Historical low price.

Market Expression	**low(timePeriod=, candlePeriod=, session="all")**
Value Type	number

303. Historical Close Price

Historical close price.

Market Expression	**close(candleCount=1, candlePeriod=, session="all")**
Value Type	number

304. Historical Close Price

Historical close price.

Market Expression	**close(timePeriod=, candlePeriod=, session="all")**
Value Type	number

305. Average Historical Close Price

Average historical close price.

Market Expression	**closeAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

306. Average Historical Close Price

Average historical close price.

Market Expression	**closeAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

307. Historical Volume-Weighted Average Price

Historical volume-weighted average price.

Market Expression	**vwap(candleCount=1, candlePeriod=, session="all")**
Value Type	number

308. Historical Volume-Weighted Average Price

Historical volume-weighted average price.

Market Expression	**vwap(timePeriod=, candlePeriod=, session="all")**
Value Type	number

309. Historical Turnover

Historical turnover.

Market Expression	**turnover(candleCount=1, candlePeriod=, session="all")**
Value Type	number

310. Historical Turnover

Historical turnover.

Market Expression	**turnover(timePeriod=, candlePeriod=, session="all")**
Value Type	number

311. Average Historical Turnover

Average historical turnover.

Market Expression	**turnoverAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

312. Average Historical Turnover

Average historical turnover.

Market Expression	**turnoverAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

313. Historical Price Range

Historical price-range.

Market Expression	**priceRange(candleCount=1, candlePeriod=, session="all")**
Value Type	number

314. Historical Price Range

Historical price-range.

Market Expression	**priceRange(timePeriod=, candlePeriod=, session="all")**
Value Type	number

315. Historical Pivot

Historical pivot.

Market Expression	**pivot(candleCount=1, candlePeriod=, session="all")**
Value Type	number

316. Historical Pivot

Historical pivot.

Market Expression	**pivot(timePeriod=, candlePeriod=, session="all")**
Value Type	number

317. Historical Resistance 1

Historical resistance (1).

Market Expression	**resistance1(candleCount=1, candlePeriod=, session="all")**
Value Type	number

318. Historical Resistance 1

Historical resistance (1).

Market Expression	**resistance1(timePeriod=, candlePeriod=, session="all")**
Value Type	number

319. Historical Resistance 2

Historical resistance (2).

Market Expression	**resistance2(candleCount=1, candlePeriod=, session="all")**
Value Type	number

320. Historical Resistance 2

Historical resistance (2).

Market Expression	**resistance2(timePeriod=, candlePeriod=, session="all")**
Value Type	number

321. Historical Support 1

Historical support (1).

Market Expression	**support1(candleCount=1, candlePeriod=, session="all")**
Value Type	number

322. Historical Support 1

Historical support (1).

Market Expression	**support1(timePeriod=, candlePeriod=, session="all")**
Value Type	number

323. Historical Support 2

Historical support (2).

Market Expression	**support2(candleCount=1, candlePeriod=, session="all")**
Value Type	number

324. Historical Support 2

Historical support (2).

Market Expression	**support2(timePeriod=, candlePeriod=, session="all")**
Value Type	number

325. Latest Price

The price of the latest deal with the instrument in the latest given session.

Market Expression	**price(session=)**
Value Type	number

326. Day Open Price

Day open price in the latest given session.

Market Expression	**dayOpenPrice(session="all")**
Value Type	number

327. Day High Price

Day high price in the latest given session.

Market Expression	**dayHighPrice(session="all")**
Value Type	number

328. Day Low Price

Day low price in the latest given session.

Market Expression	**dayLowPrice(session="all")**
Value Type	number

329. Day Volume

Trading volume for the last day in the latest given session.

Market Expression	**dayVolume(session=)**
Value Type	number

330. Day Volume-Weighted Average Price

Average price of the instrument for the last day weighted by volume. The value resets to 0 when a new trading day starts.

Market Expression	**dayVwap(session=)**
Value Type	number

331. Day Turnover

Turnover for the last day in the latest given session.

Market Expression	**dayTurnover(session=)**
Value Type	number

332. Day Price Range

Price range for the last day in the latest given session.

Market Expression	**dayPriceRange(session=)**
Value Type	number

333. Day Price Range Ratio

Price-range ratio for the last day in the latest given session.

Market Expression	**dayPriceRangeRatio(session=)**
Value Type	number

334. Change from Open

The difference between the latest available price and open price of the latest fully finished candle with given the period.

Market Expression	**changeFromOpen(candlePeriod=, session="all")**
Value Type	number

335. Change from Open Ratio

The difference ratio between the latest available price and open price of the latest fully finished candle with given the period.

Difference Ratio = (Latest Price - Value) / Value

Market Expression	**changeFromOpenRatio(candlePeriod=, session="all")**
Value Type	number

336. Change from High

The difference between the latest available price and high price of the latest fully finished candle with given the period.

Market Expression	**changeFromHigh(candlePeriod=, session="all")**
Value Type	number

337. Change from High Ratio

The difference ratio between the latest available price and high price of the latest fully finished candle with given the period.

Difference Ratio = (Latest Price - Value) / Value

Market Expression	**changeFromHighRatio(candlePeriod=, session="all")**
Value Type	number

338. Change from Low

The difference between the latest available price and low price of the latest fully finished candle with given the period.

Market Expression	**changeFromLow(candlePeriod=, session="all")**
Value Type	number

339. Change from Low Ratio

The difference ratio between the latest available price and low price of the latest fully finished candle with given the period.

Difference Ratio = (Latest Price - Value) / Value

Market Expression	**changeFromLowRatio(candlePeriod=, session="all")**
Value Type	number

340. Change from Close

The difference between the latest available price and close price of the latest fully finished candle with given the period.

Market Expression	**changeFromClose(candlePeriod=, session="all")**
Value Type	number

341. Change from Close Ratio

The difference ratio between the latest available price and close price of the latest fully finished candle with given the candle-period.

`Difference Ratio = (Latest Price - Value) / Value`

Market Expression	**changeFromCloseRatio(candlePeriod=, session="all")**
Value Type	number

342. Change from Previous Day

The difference between the latest available price and close price of the previous trading day.

Market Expression	**changeFromPrevDay(session="all")**
Value Type	number

343. Change from Previous Day

The difference ratio between the latest available price and close price of the previous trading day.

`Difference Ratio = (Latest Price - Value) / Value`

Market Expression	**changeFromPrevDayRatio(session="all")**
Value Type	number

344. Change from Previous Day

The difference between the latest available price and close price of the 5 trading days ago.

Market Expression	**changeIn5Day(session="all")**
Value Type	number

345. Change from Previous Day

The difference ratio between the latest available price and close price of the 5 trading days ago.

Difference Ratio = (Latest Price - Value) / Value

Market Expression	**changeIn5DayRatio(session="all")**
Value Type	number

346. Distance from VWAP

The difference between the latest available price and VWAP calculated for the latest fully finished candle with given candle-period.

Market Expression	**distanceFromVwap(candlePeriod=, session="all")**
Value Type	number

347. Change from Close

The difference ratio between the latest available price and close price of the latest fully finished candle with the given candle-period.

Difference Ratio = (Latest Price - Value) / Value

Market Expression	**distanceFromVwapRatio(candlePeriod=, session="all")**
Value Type	number

348. Theoretical Price Time

Time of the latest Theoretical Price.

Market Expression	**theoPrice.time**
Value Type	number

349. Theoretical Price

Theoretical option price.

Market Expression	**theoPrice.price**
Value Type	number

350. (Underlying) Latest Price

Join: `Latest Price`

Market Expression	**underlying.price**
Value Type	number

~~351. (Underlying) Latest Price~~

Deprecated: replaced by `(Underlying) Latest Price`

Join: `Latest Price`

Market Expression	**underlying.trade.price**
Value Type	number

352. (Underlying) Day Volume-Weighted Average Price

Join: `Day Volume-Weighted Average Price`

Market Expression	**underlying.dayVwap**
Value Type	number

353. (Underlying) Day Turnover

Join: `Day Turnover`

Market Expression	**underlying.dayTurnover**
Value Type	number

~~354. (Underlying) Day Turnover~~

Deprecated: replaced by `(Underlying) Day Turnover`

Join: `Day Turnover`

Market Expression	**underlying.turnoverToday**
Value Type	number

355. (Underlying) Day Price Range

Join: `Day Price Range`

Market Expression	**underlying.dayPriceRange**
Value Type	number

~~356. (Underlying) Day Price Range~~

Deprecated: replaced by `(Underlying) Day Price Range`

Join: `Day Price Range`

Market Expression	**underlying.priceRangeToday**
Value Type	number

357. (Underlying) Day Price Range Ratio

Join: `Day Price Range Ratio`

Market Expression	**underlying.dayPriceRangeRatio**
Value Type	number

~~358. (Underlying) Day Price Range Ratio~~

Deprecated: replaced by `(Underlying) Day Price Range Ratio`

Join: `Day Price Range Ratio`

Market Expression	**underlying.priceRangeTodayRatio**
Value Type	number

359. (Underlying) Change from Post-Market

Join: `Change from Post-Market`

Market Expression	**underlying.changeFromPostMarket**
Value Type	number

360. (Underlying) Change from Post-Market Ratio

Join: `Change from Post-Market Ratio`

Market Expression	**underlying.changeFromPostMarketRatio**
Value Type	number

361. (Underlying) Historical Open Price

Join: `Historical Open Price`

Market Expression	**underlying.open(candleCount=1, candlePeriod=, session="all")**
Value Type	number

362. (Underlying) Historical Open Price

Join: `Historical Open Price`

Market Expression	**underlying.open(timePeriod=, candlePeriod=, session="all")**
Value Type	number

363. (Underlying) Historical High Price

Join: `Historical High Price`

Market Expression	**underlying.high(candleCount=1, candlePeriod=, session="all")**
Value Type	number

364. (Underlying) Historical High Price

Join: `Historical High Price`

Market Expression	**underlying.high(timePeriod=, candlePeriod=, session="all")**
Value Type	number

365. (Underlying) Historical Low Price

Join: `Historical Low Price`

Market Expression	**underlying.low(candleCount=1, candlePeriod=, session="all")**
Value Type	number

366. (Underlying) Historical Low Price

Join: `Historical Low Price`

Market Expression	**underlying.low(timePeriod=, candlePeriod=, session="all")**
Value Type	number

367. (Underlying) Historical Close Price

Join: `Historical Close Price`

Market Expression	**underlying.close(candleCount=1, candlePeriod=, session="all")**
Value Type	number

368. (Underlying) Historical Close Price

Join: `Historical Close Price`

Market Expression	**underlying.close(timePeriod=, candlePeriod=, session="all")**
Value Type	number

369. (Underlying) Average Historical Close Price

Join: `Average Historical Close Price`

Market Expression	**underlying.closeAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

370. (Underlying) Average Historical Close Price

Join: `Average Historical Close Price`

Market Expression	**underlying.closeAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

371. (Underlying) Historical Volume-Weighted Average Price

Join: `Historical Volume-Weighted Average Price`

Market Expression	**underlying.vwap(candleCount=1, candlePeriod=, session="all")**
Value Type	number

372. (Underlying) Historical Volume-Weighted Average Price

Join: `Historical Volume-Weighted Average Price`

Market Expression	**underlying.vwap(timePeriod=, candlePeriod=, session="all")**
Value Type	number

373. (Underlying) Historical Turnover

Join: `Historical Turnover`

Market Expression	**underlying.turnover(candleCount=1, candlePeriod=, session="all")**
Value Type	number

374. (Underlying) Historical Turnover

Join: `Historical Turnover`

Market Expression	**underlying.turnover(timePeriod=, candlePeriod=, session="all")**
Value Type	number

375. (Underlying) Average Historical Turnover

Join: `Average Historical Turnover`

Market Expression	**underlying.turnoverAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

376. (Underlying) Average Historical Turnover

Join: `Average Historical Turnover`

Market Expression	**underlying.turnoverAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

377. (Underlying) Historical Price Range

Join: `Historical Price Range`

Market Expression	**underlying.priceRange(candleCount=1, candlePeriod=, session="all")**
Value Type	number

378. (Underlying) Historical Price Range

Join: `Historical Price Range`

Market Expression	**underlying.priceRange(timePeriod=, candlePeriod=, session="all")**
Value Type	number

379. (Underlying) Historical Pivot

Join: `Historical Pivot`

Market Expression	**underlying.pivot(candleCount=1, candlePeriod=, session="all")**
Value Type	number

380. (Underlying) Historical Pivot

Join: `Historical Pivot`

Market Expression	**underlying.pivot(timePeriod=, candlePeriod=, session="all")**
Value Type	number

381. (Underlying) Historical Resistance 1

Join: `Historical Resistance 1`

Market Expression	**underlying.resistance1(candleCount=1, candlePeriod=, session="all")**
Value Type	number

382. (Underlying) Historical Resistance 1

Join: `Historical Resistance 1`

Market Expression	**underlying.resistance1(timePeriod=, candlePeriod=, session="all")**
Value Type	number

383. (Underlying) Historical Resistance 2

Join: `Historical Resistance 2`

Market Expression	**underlying.resistance2(candleCount=1, candlePeriod=, session="all")**
Value Type	number

384. (Underlying) Historical Resistance 2

Join: `Historical Resistance 2`

Market Expression	**underlying.resistance2(timePeriod=, candlePeriod=, session="all")**
Value Type	number

385. (Underlying) Historical Support 1

Join: `Historical Support 1`

Market Expression	**underlying.support1(candleCount=1, candlePeriod=, session="all")**
Value Type	number

386. (Underlying) Historical Support 1

Join: `Historical Support 1`

Market Expression	**underlying.support1(timePeriod=, candlePeriod=, session="all")**
Value Type	number

387. (Underlying) Historical Support 2

Join: `Historical Support 2`

Market Expression	**underlying.support2(candleCount=1, candlePeriod=, session="all")**
Value Type	number

388. (Underlying) Historical Support 2

Join: `Historical Support 2`

Market Expression	**underlying.support2(timePeriod=, candlePeriod=, session="all")**
Value Type	number

389. (Underlying) Latest Price

Join: `Latest Price`

Market Expression	**underlying.price(session=)**
Value Type	number

390. (Underlying) Day Open Price

Join: `Day Open Price`

Market Expression	**underlying.dayOpenPrice(session="all")**
Value Type	number

391. (Underlying) Day High Price

Join: `Day High Price`

Market Expression	**underlying.dayHighPrice(session="all")**
Value Type	number

392. (Underlying) Day Low Price

Join: `Day Low Price`

Market Expression	**underlying.dayLowPrice(session="all")**
Value Type	number

393. (Underlying) Day Volume

Join: `Day Volume`

Market Expression	**underlying.dayVolume(session=)**
Value Type	number

394. (Underlying) Day Volume-Weighted Average Price

Join: `Day Volume-Weighted Average Price`

Market Expression	**underlying.dayVwap(session=)**
Value Type	number

395. (Underlying) Day Turnover

Join: `Day Turnover`

Market Expression	**underlying.dayTurnover(session=)**
Value Type	number

396. (Underlying) Day Price Range

Join: `Day Price Range`

Market Expression	**underlying.dayPriceRange(session=)**
Value Type	number

397. (Underlying) Day Price Range Ratio

Join: `Day Price Range Ratio`

Market Expression	**underlying.dayPriceRangeRatio(session=)**
Value Type	number

398. (Underlying) Change from Open

Join: `Change from Open`

Market Expression	**underlying.changeFromOpen(candlePeriod=, session="all")**
Value Type	number

399. (Underlying) Change from Open Ratio

Join: `Change from Open Ratio`

Market Expression	**underlying.changeFromOpenRatio(candlePeriod=, session="all")**
Value Type	number

400. (Underlying) Change from High

Join: `Change from High`

Market Expression	**underlying.changeFromHigh(candlePeriod=, session="all")**
Value Type	number

401. (Underlying) Change from High Ratio

Join: `Change from High Ratio`

Market Expression	**underlying.changeFromHighRatio(candlePeriod=, session="all")**
Value Type	number

402. (Underlying) Change from Low

Join: `Change from Low`

Market Expression	**underlying.changeFromLow(candlePeriod=, session="all")**
Value Type	number

403. (Underlying) Change from Low Ratio

Join: `Change from Low Ratio`

Market Expression	**underlying.changeFromLowRatio(candlePeriod=, session="all")**
Value Type	number

404. (Underlying) Change from Close

Join: `Change from Close`

Market Expression	**underlying.changeFromClose(candlePeriod=, session="all")**
Value Type	number

405. (Underlying) Change from Close Ratio

Join: `Change from Close Ratio`

Market Expression	**underlying.changeFromCloseRatio(candlePeriod=, session="all")**
Value Type	number

406. (Underlying) Change from Previous Day

Join: `Change from Previous Day`

Market Expression	**underlying.changeFromPrevDay(session="all")**
Value Type	number

407. (Underlying) Change from Previous Day

Join: `Change from Previous Day`

Market Expression	**underlying.changeFromPrevDayRatio(session="all")**
Value Type	number

408. (Underlying) Change from Previous Day

Join: `Change from Previous Day`

Market Expression	**underlying.changeIn5Day(session="all")**
Value Type	number

409. (Underlying) Change from Previous Day

Join: `Change from Previous Day`

Market Expression	**underlying.changeIn5DayRatio(session="all")**
Value Type	number

410. (Underlying) Distance from VWAP

Join: `Distance from VWAP`

Market Expression	**`underlying.distanceFromVwap(candlePeriod=, session="all")`**
Value Type	number

411. (Underlying) Change from Close

Join: `Change from Close`

Market Expression	**`underlying.distanceFromVwapRatio(candlePeriod=, session="all")`**
Value Type	number

Volume

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412. Day Volume

Trading volume of the instrument for the last day. The value resets to 0 when a new trading day starts.

Market Expression	**`dayVolume`**
Value Type	number

~~413. Day Volume~~

Deprecated: replaced by `Day Volume`

Market Expression	**`volume`**
Value Type	number

~~414. Day Volume~~

Deprecated: replaced by `Day Volume`

Market Expression	**`trade.dayVolume`**
Value Type	number

415. Volume of Post-Market Session

Volume of the post-market session.

Market Expression	**volumePostMarket**
Value Type	number

416. Average Volume (10 Days)

Average trading volume of the last 10 finished trading days.

Market Expression	**volumeAvg10Day**
Value Type	number

417. Average Volume (10 Minutes)

Average trading volume of the last 10 minutes.

Market Expression	**volumeAvg10Minutes**
Value Type	number

418. Average Volume (10 Days)

Average trading volume of the last 10 finished trading days.

Market Expression	**volumeAvg10Day(session=)**
Value Type	number

419. Average Volume (10 Minutes)

Average trading volume of the last 10 minutes.

Market Expression	**volumeAvg10Minutes(session=)**
Value Type	number

420. Historical Volume

Historical trading volume.

Market Expression	**volume(candleCount=1, candlePeriod=, session="all")**
Value Type	number

421. Historical Volume

Historical trading volume.

Market Expression	**volume(timePeriod=, candlePeriod=, session="all")**
Value Type	number

422. Average historical Volume

Average historical trading volume.

Market Expression	**volumeAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

423. Average historical Volume

Average historical trading volume.

Market Expression	**volumeAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

424. (Underlying) Day Volume

Join: `Day Volume`

Market Expression	**underlying.dayVolume**
Value Type	number

~~425. (Underlying) Day Volume~~

Deprecated: replaced by `(Underlying) Day Volume`

Join: `Day Volume`

Market Expression	**underlying.volume**
Value Type	number

~~426. (Underlying) Day Volume~~

Deprecated: replaced by `(Underlying) Day Volume`

Join: `Day Volume`

Market Expression	**underlying.trade.dayVolume**
Value Type	number

427. (Underlying) Volume of Post-Market Session

Join: `Volume of Post-Market Session`

Market Expression	**underlying.volumePostMarket**
Value Type	number

428. (Underlying) Average Volume (10 Days)

Join: `Average Volume (10 Days)`

Market Expression	**underlying.volumeAvg10Day**
Value Type	number

429. (Underlying) Average Volume (10 Minutes)

Join: `Average Volume (10 Minutes)`

Market Expression	**underlying.volumeAvg10Minutes**
Value Type	number

430. (Underlying) Average Volume (10 Days)

Join: `Average Volume (10 Days)`

Market Expression	**underlying.volumeAvg10Day(session=)**
Value Type	number

431. (Underlying) Average Volume (10 Minutes)

Join: `Average Volume (10 Minutes)`

Market Expression	**underlying.volumeAvg10Minutes(session=)**
Value Type	number

432. (Underlying) Historical Volume

Join: `Historical Volume`

Market Expression	**underlying.volume(candleCount=1, candlePeriod=, session="all")**
Value Type	number

433. (Underlying) Historical Volume

Join: `Historical Volume`

Market Expression	**underlying.volume(timePeriod=, candlePeriod=, session="all")**
Value Type	number

434. (Underlying) Average historical Volume

Join: `Average historical Volume`

Market Expression	**underlying.volumeAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

435. (Underlying) Average historical Volume

Join: `Average historical Volume`

Market Expression	**underlying.volumeAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

Quote

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436. Quote Time

Time of last Quote.

Market Expression	**quote.time**
Value Type	number

437. Quote Ask-Price

Ask-price of last Quote.

Market Expression	**quote.askPrice**
Value Type	number

438. Quote Ask-Size

Ask-size of last Quote.

Market Expression	**quote.askSize**
Value Type	number

439. Quote Ask-Time

Ask-time of last Quote.

Market Expression	**quote.askTime**
Value Type	number

440. Quote Bid-Price

Bid-price of last Quote.

Market Expression	**quote.bidPrice**
Value Type	number

441. Quote Bid-Size

Bid-size of last Quote.

Market Expression	**quote.bidSize**
Value Type	number

442. Quote Bid-Time

Bid-time of last Quote.

Market Expression	**quote.bidTime**
Value Type	number

443. Quote Spread

Spread of last Quote.

Market Expression	**quote.spread**
Value Type	number

Volatility

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444. (Underlying) Statistical Volatility (10 Days)

Join: `Statistical Volatility (10 Days)`

Market Expression	**underlying.statVol10Day**
Value Type	number

445. (Underlying) Statistical Volatility (1 Month)

Join: `Statistical Volatility (1 Month)`

Market Expression	**underlying.statVol1Month**
Value Type	number

446. (Underlying) Statistical Volatility (2 Months)

Join: `Statistical Volatility (2 Months)`

Market Expression	**underlying.statVol2Month**
Value Type	number

447. (Underlying) Statistical Volatility (3 Months)

Join: `Statistical Volatility (3 Months)`

Market Expression	**underlying.statVol3Month**
Value Type	number

448. (Underlying) Statistical Volatility (4 Months)

Join: `Statistical Volatility (4 Months)`

Market Expression	**underlying.statVol4Month**
Value Type	number

449. (Underlying) Statistical Volatility (6 Months)

Join: `Statistical Volatility (6 Months)`

Market Expression	**underlying.statVol6Month**
Value Type	number

450. (Underlying) Statistical Volatility (9 Months)

Join: `Statistical Volatility (9 Months)`

Market Expression	**underlying.statVol9Month**
Value Type	number

451. (Underlying) Statistical Volatility (1 Year)

Join: `Statistical Volatility (1 Year)`

Market Expression	**underlying.statVol1Year**
Value Type	number

452. (Underlying) Statistical Volatility (2 Years)

Join: `Statistical Volatility (2 Years)`

Market Expression	**underlying.statVol2Year**
Value Type	number

453. (Underlying) Statistical Volatility Position in Range (10 Days)

Join: `Statistical Volatility Position in Range (10 Days)`

Market Expression	**underlying.statVol10DayPosInRange**
Value Type	number

454. (Underlying) Statistical Volatility Position in Range (1 Month)

Join: `Statistical Volatility Position in Range (1 Month)`

Market Expression	**underlying.statVol1MonthPosInRange**
Value Type	number

455. (Underlying) Statistical Volatility Position in Range (2 Months)

Join: `Statistical Volatility Position in Range (2 Months)`

Market Expression	**underlying.statVol2MonthPosInRange**
Value Type	number

456. (Underlying) Statistical Volatility Position in Range (3 Months)

Join: `Statistical Volatility Position in Range (3 Months)`

Market Expression	**underlying.statVol3MonthPosInRange**
Value Type	number

457. (Underlying) Statistical Volatility Position in Range (4 Months)

Join: `Statistical Volatility Position in Range (4 Months)`

Market Expression	**underlying.statVol4MonthPosInRange**
Value Type	number

458. (Underlying) Statistical Volatility Position in Range (6 Months)

Join: `Statistical Volatility Position in Range (6 Months)`

Market Expression	**underlying.statVol6MonthPosInRange**
Value Type	number

459. (Underlying) Statistical Volatility Position in Range (9 Months)

Join: `Statistical Volatility Position in Range (9 Months)`

Market Expression	**underlying.statVol9MonthPosInRange**
Value Type	number

460. (Underlying) Statistical Volatility Position in Range (1 Year)

Join: `Statistical Volatility Position in Range (1 Year)`

Market Expression	**underlying.statVol1YearPosInRange**
Value Type	number

461. (Underlying) Statistical Volatility Position in Range (2 Years)

Join: `Statistical Volatility Position in Range (2 Years)`

Market Expression	**underlying.statVol2YearPosInRange**
Value Type	number

462. (Underlying) Statistical Volatility (10 Days)

Join: `Statistical Volatility (10 Days)`

Market Expression	**underlying.statVol10Day(session=)**
Value Type	number

463. (Underlying) Statistical Volatility (1 Month)

Join: `Statistical Volatility (1 Month)`

Market Expression	**underlying.statVol1Month(session=)**
Value Type	number

464. (Underlying) Statistical Volatility (2 Months)

Join: `Statistical Volatility (2 Months)`

Market Expression	**underlying.statVol2Month(session=)**
Value Type	number

465. (Underlying) Statistical Volatility (3 Months)

Join: `Statistical Volatility (3 Months)`

Market Expression	**underlying.statVol3Month(session=)**
Value Type	number

466. (Underlying) Statistical Volatility (4 Months)

Join: `Statistical Volatility (4 Months)`

Market Expression	**underlying.statVol4Month(session=)**
Value Type	number

467. (Underlying) Statistical Volatility (6 Months)

Join: `Statistical Volatility (6 Months)`

Market Expression	**underlying.statVol6Month(session=)**
Value Type	number

468. (Underlying) Statistical Volatility (9 Months)

Join: `Statistical Volatility (9 Months)`

Market Expression	**underlying.statVol9Month(session=)**
Value Type	number

469. (Underlying) Statistical Volatility (1 Year)

Join: `Statistical Volatility (1 Year)`

Market Expression	**underlying.statVol1Year(session=)**
Value Type	number

470. (Underlying) Statistical Volatility (2 Years)

Join: `Statistical Volatility (2 Years)`

Market Expression	**underlying.statVol2Year(session=)**
Value Type	number

471. (Underlying) Statistical Volatility Position in Range (10 Days)

Join: `Statistical Volatility Position in Range (10 Days)`

Market Expression	**underlying.statVol10DayPosInRange(session=)**
Value Type	number

472. (Underlying) Statistical Volatility Position in Range (1 Month)

Join: `Statistical Volatility Position in Range (1 Month)`

Market Expression	**underlying.statVol1MonthPosInRange(session=)**
Value Type	number

473. (Underlying) Statistical Volatility Position in Range (2 Months)

Join: `Statistical Volatility Position in Range (2 Months)`

Market Expression	**underlying.statVol2MonthPosInRange(session=)**
Value Type	number

474. (Underlying) Statistical Volatility Position in Range (3 Months)

Join: `Statistical Volatility Position in Range (3 Months)`

Market Expression	**underlying.statVol3MonthPosInRange(session=)**
Value Type	number

475. (Underlying) Statistical Volatility Position in Range (4 Months)

Join: `Statistical Volatility Position in Range (4 Months)`

Market Expression	**underlying.statVol4MonthPosInRange(session=)**
Value Type	number

476. (Underlying) Statistical Volatility Position in Range (6 Months)

Join: `Statistical Volatility Position in Range (6 Months)`

Market Expression	**underlying.statVol6MonthPosInRange(session=)**
Value Type	number

477. (Underlying) Statistical Volatility Position in Range (9 Months)

Join: `Statistical Volatility Position in Range (9 Months)`

Market Expression	**underlying.statVol9MonthPosInRange(session=)**
Value Type	number

478. (Underlying) Statistical Volatility Position in Range (1 Year)

Join: `Statistical Volatility Position in Range (1 Year)`

Market Expression	**underlying.statVol1YearPosInRange(session=)**
Value Type	number

479. (Underlying) Statistical Volatility Position in Range (2 Years)

Join: `Statistical Volatility Position in Range (2 Years)`

Market Expression	**underlying.statVol2YearPosInRange(session=)**
Value Type	number

480. (Underlying) Statistical Volatility

Join: `Statistical Volatility`

Market Expression	**underlying.statVol(candleCount=, candlePeriod=, session="all")**
Value Type	number

481. (Underlying) Statistical Volatility

Join: `Statistical Volatility`

Market Expression	**underlying.statVol(timePeriod=, candlePeriod=, session="all")**
Value Type	number

482. (Underlying) VIX

Join: `VIX`

Market Expression	**underlying.iv(daysToExp=)**
Value Type	number

483. (Underlying) At-the-Money Implied Volatility (30 Days)

Join: `At-the-Money Implied Volatility (30 Days)`

Market Expression	**underlying.atmIv30Day**
Value Type	number

484. (Underlying) At-the-Money Implied Volatility (60 Days)

Join: `At-the-Money Implied Volatility (60 Days)`

Market Expression	**underlying.atmIv60Day**
Value Type	number

485. (Underlying) At-the-Money Implied Volatility (90 Days)

Join: `At-the-Money Implied Volatility (90 Days)`

Market Expression	**underlying.atmIv90Day**
Value Type	number

486. (Underlying) At-the-Money Implied Volatility (120 Days)

Join: `At-the-Money Implied Volatility (120 Days)`

Market Expression	**underlying.atmIv120Day**
Value Type	number

487. (Underlying) At-the-Money Implied Volatility (180 Days)

Join: `At-the-Money Implied Volatility (180 Days)`

Market Expression	**underlying.atmIv180Day**
Value Type	number

488. (Underlying) At-the-Money Implied Volatility (270 Days)

Join: `At-the-Money Implied Volatility (270 Days)`

Market Expression	**underlying.atmIv270Day**
Value Type	number

489. (Underlying) At-the-Money Implied Volatility (360 Days)

Join: `At-the-Money Implied Volatility (360 Days)`

Market Expression	**underlying.atmIv360Day**
Value Type	number

490. (Underlying) At-the-Money Implied Volatility (720 Days)

Join: `At-the-Money Implied Volatility (720 Days)`

Market Expression	**underlying.atmIv720Day**
Value Type	number

491. (Underlying) At-the-Money Implied Volatility Position in Range (30 Days)

Join: `At-the-Money Implied Volatility Position in Range (30 Days)`

Market Expression	**underlying.atmIv30DayPosInRange**
Value Type	number

492. (Underlying) At-the-Money Implied Volatility Position in Range (60 Days)

Join: `At-the-Money Implied Volatility Position in Range (60 Days)`

Market Expression	**underlying.atmIv60DayPosInRange**
Value Type	number

493. (Underlying) At-the-Money Implied Volatility Position in Range (90 Days)

Join: `At-the-Money Implied Volatility Position in Range (90 Days)`

Market Expression	**underlying.atmIv90DayPosInRange**
Value Type	number

494. (Underlying) At-the-Money Implied Volatility Position in Range (120 Days)

Join: `At-the-Money Implied Volatility Position in Range (120 Days)`

Market Expression	**underlying.atmIv120DayPosInRange**
Value Type	number

495. (Underlying) At-the-Money Implied Volatility Position in Range (180 Days)

Join: `At-the-Money Implied Volatility Position in Range (180 Days)`

Market Expression	**underlying.atmIv180DayPosInRange**
Value Type	number

496. (Underlying) At-the-Money Implied Volatility Position in Range (270 Days)

Join: `At-the-Money Implied Volatility Position in Range (270 Days)`

Market Expression	**underlying.atmIv270DayPosInRange**
Value Type	number

497. (Underlying) At-the-Money Implied Volatility Position in Range (360 Days)

Join: `At-the-Money Implied Volatility Position in Range (360 Days)`

Market Expression	**underlying.atmIv360DayPosInRange**
Value Type	number

498. (Underlying) At-the-Money Implied Volatility Position in Range (720 Days)

Join: `At-the-Money Implied Volatility Position in Range (720 Days)`

Market Expression	**underlying.atmIv720DayPosInRange**
Value Type	number

499. (Underlying) At-the-Money Implied Volatility

Join: `At-the-Money Implied Volatility`

Market Expression	**underlying.atmIv(daysToExp=)**
Value Type	number

Fundamental

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500. (Underlying) Beta

Join: `Beta`

Market Expression	**underlying.fundamental.beta**
Value Type	number

501. (Underlying) Cash

Join: `Cash`

Market Expression	**underlying.fundamental.cash**
Value Type	number

502. (Underlying) Current Debt

Join: `Current Debt`

Market Expression	**underlying.fundamental.currentDebt**
Value Type	number

503. (Underlying) Current Assets

Join: `Current Assets`

Market Expression	**underlying.fundamental.currentAssets**
Value Type	number

504. (Underlying) Cash to Debt Ratio

Join: `Cash to Debt Ratio`

Market Expression	**underlying.fundamental.cashDebtRatio**
Value Type	number

505. (Underlying) Net Income

Join: `Net Income`

Market Expression	**underlying.fundamental.netIncome**
Value Type	number

506. (Underlying) Total Revenue

Join: `Total Revenue`

Market Expression	**underlying.fundamental.totalRevenue**
Value Type	number

507. (Underlying) Cash Dividend

Join: `Cash Dividend`

Market Expression	**underlying.fundamental.cashDividend**
Value Type	number

~~508. (Underlying) Cash Dividend~~

Deprecated: replaced by `(Underlying) Cash Dividend`

Join: `Cash Dividend`

Market Expression	**underlying.fundamental.lastDividendAmount**
Value Type	number

509. (Underlying) Estimated Annual EPS Growth

Join: `Estimated Annual EPS Growth`

Market Expression	**underlying.fundamental.annualEpsGrowth**
Value Type	number

510. (Underlying) Estimated Quarterly EPS Growth

Join: `Estimated Quarterly EPS Growth`

Market Expression	**underlying.fundamental.quarterlyEpsGrowth**
Value Type	number

511. (Underlying) Earnings per Share

Join: `Earnings per Share`

Market Expression	**underlying.fundamental.eps**
Value Type	number

512. (Underlying) Diluted Earnings per Share

Join: `Diluted Earnings per Share`

Market Expression	**underlying.fundamental.dilutedEps**
Value Type	number

513. (Underlying) Earnings Time

Join: `Earnings Time`

Market Expression	**underlying.fundamental.earningsTime**
Value Type	number

514. (Underlying) Quarterly Revenue Growth

Join: `Quarterly Revenue Growth`

Market Expression	**underlying.fundamental.quarterlyRevenueGrowth**
Value Type	number

515. (Underlying) Quarterly Earnings Growth

Join: `Quarterly Earnings Growth`

Market Expression	**underlying.fundamental.quarterlyEarningsGrowth**
Value Type	number

516. (Underlying) Return on Assets

Join: `Return on Assets`

Market Expression	**underlying.fundamental.returnOnAssets**
Value Type	number

517. (Underlying) Return on Equity

Join: `Return on Equity`

Market Expression	**underlying.fundamental.returnOnEquity**
Value Type	number

518. (Underlying) Gross Margin

Join: `Gross Margin`

Market Expression	**underlying.fundamental.grossMargin**
Value Type	number

519. (Underlying) Operating Margin

Join: `Operating Margin`

Market Expression	**underlying.fundamental.operatingMargin**
Value Type	number

520. (Underlying) Net Profit Margin

Join: `Net Profit Margin`

Market Expression	**underlying.fundamental.netProfitMargin**
Value Type	number

521. (Underlying) Shares Outstanding

Join: `Shares Outstanding`

Market Expression	**underlying.fundamental.sharesOutstanding**
Value Type	number

522. (Underlying) Shares Float

Join: `Shares Float`

Market Expression	**underlying.fundamental.sharesFloat**
Value Type	number

523. (Underlying) Insider Ownership

Join: `Insider Ownership`

Market Expression	**underlying.fundamental.insiderOwned**
Value Type	number

524. (Underlying) Institutional Ownership

Join: `Institutional Ownership`

Market Expression	**underlying.fundamental.institutionOwned**
Value Type	number

525. (Underlying) Market Capitalization

Join: `Market Capitalization`

Market Expression	**underlying.fundamental.marketCap**
Value Type	number

526. (Underlying) Enterprise Value

Join: `Enterprise Value`

Market Expression	**underlying.fundamental.enterpriseValue**
Value Type	number

527. (Underlying) Enterprise Value to Market Capitalization Ratio

Join: `Enterprise Value to Market Capitalization Ratio`

Market Expression	**underlying.fundamental.enterpriseValueMarketCapRatio**
Value Type	number

528. (Underlying) Price to Earnings Ratio

Join: `Price to Earnings Ratio`

Market Expression	**underlying.fundamental.peRatio**
Value Type	number

529. (Underlying) Price to Earnings to Growth Ratio

Join: `Price to Earnings to Growth Ratio`

Market Expression	**underlying.fundamental.pegRatio**
Value Type	number

530. (Underlying) Forward Price to Earnings Ratio

Join: `Forward Price to Earnings Ratio`

Market Expression	**underlying.fundamental.forwardPeRatio**
Value Type	number

531. (Underlying) Forward Dividend Yield

Join: `Forward Dividend Yield`

Market Expression	**underlying.fundamental.forwardDividendYield**
Value Type	number

532. (Underlying) Price to Sales Ratio

Join: `Price to Sales Ratio`

Market Expression	**underlying.fundamental.psRatio**
Value Type	number

533. (Underlying) Price to Book Value Ratio

Join: `Price to Book Value Ratio`

Market Expression	**underlying.fundamental.pbRatio**
Value Type	number

534. (Underlying) Proce to Cash-Flow Ratio

Join: `Proce to Cash-Flow Ratio`

Market Expression	**underlying.fundamental.pcfRatio**
Value Type	number

535. (Underlying) Payout Ratio

Join: `Payout Ratio`

Market Expression	**underlying.fundamental.payoutRatio**
Value Type	number

536. (Underlying) Initial Public Offering Date

Join: `Initial Public Offering Date`

Market Expression	**underlying.fundamental.initialPublicOfferingDayId**
Value Type	number

537. (Underlying) Earnings Announcement Time of Day

Join: `Earnings Announcement Time of Day`

Market Expression	**underlying.fundamental.earningsAnnouncementTimeOfDay**
Value Type	string

538. (Underlying) Morningstar Industry Code

Join: `Morningstar Industry Code`

Market Expression	**underlying.fundamental.morningstarIndustryCode**
Value Type	string

539. (Underlying) Morningstar Sector Code

Join: `Morningstar Sector Code`

Market Expression	**underlying.fundamental.morningstarSectorCode**
Value Type	string

Technical Indicator

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540. Price Position in Range

The position of the latest price in the price-range of given number of candles.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInRange(candleCount=, candlePeriod=, session="all")**
Value Type	number

541. Price Position in Range

The position of the latest price in the price-range of given candle-period.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInPeriodRange(candlePeriod=, session="all")**
Value Type	number

542. Price Position in Previous Day Range

The position of the latest price in the price-range of the previous trading day.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInPrevDayRange(session="all")**
Value Type	number

543. Price Position in Previous Day Range

The position of the latest price in the price-range of the 5 previous trading days.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosIn5DayRange(session="all")**
Value Type	number

544. Price Position in Max Range

The position of the latest price in the maximum available price-range.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInMaxRange(session="all")**
Value Type	number

545. Price Position in Max Range

The position of the latest price in the maximum available price-range.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInMaxRange(candlePeriod=, session="all")**
Value Type	number

546. Distance from 200-Day SMA

The difference between the latest available price and the value of 200-Day Simple Moving Average.

Market Expression	**distanceFrom200DaySma(session="all")**
Value Type	number

547. Distance from 200-Day SMA Ratio

The difference ratio between the latest available price and the value of 200-Day Simple Moving Average.

`Difference Ratio = (Latest Price - Value) / Value`

Market Expression	**distanceFrom200DaySmaRatio(session="all")**
Value Type	number

548. Distance from Pivot

The difference between the latest available price and the pivot value of the latest fully finished candle with the given candle-period.

Market Expression	**distanceFromPivot(candlePeriod=, session="all")**
Value Type	number

549. Distance from Pivot R1

The difference between the latest available price and the pivot R1 value of the latest fully finished candle with the given candle-period.

Market Expression	**distanceFromPivotR1(candlePeriod=, session="all")**
Value Type	number

550. Distance from Pivot R2

The difference between the latest available price and the pivot R2 value of the latest fully finished candle with the given candle-period.

Market Expression	**distanceFromPivotR2(candlePeriod=, session="all")**
Value Type	number

551. Distance from Pivot S1

The difference between the latest available price and the pivot S1 value of the latest fully finished candle with the given candle-period.

Market Expression	**distanceFromPivotS1(candlePeriod=, session="all")**
Value Type	number

552. Distance from Pivot S2

The difference between the latest available price and the pivot S2 value of the latest fully finished candle with the given candle-period.

Market Expression	**distanceFromPivotS2(candlePeriod=, session="all")**
Value Type	number

553. Gap

The difference between 2 fully finished candles with the given candle-period.

Market Expression	**gap(candlePeriod=, session="all")**
Value Type	number

554. Gap Ratio

The difference ratio between 2 fully finished candles with the given candle-period.

`Difference Ratio = (Later Value - Earlier Value) / Earlier Value`

Market Expression	**gapRatio(candlePeriod=, session="all")**
Value Type	number

555. Price Position in Bollinger Bands

The position of the latest available price in Bollinger Bands calculated for the given number of candles.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInBollinger(candleCount=, candlePeriod=, session="all")**
Value Type	number

556. Price Position in Bollinger Bands

The position of the latest available price in Bollinger Bands calculated for the given time period.

`Position in Range = (Current – Min) / (Max – Min)`

Market Expression	**pricePosInBollinger(timePeriod=, candlePeriod=, session="all")**
Value Type	number

557. Upper Bollinger Band

Upper Bollinger Band for the given number of candles.

Market Expression	**bollingerBandUp(candleCount=, candlePeriod=, session="all")**
Value Type	number

558. Upper Bollinger Band

Upper Bollinger Band for the given time period.

Market Expression	**bollingerBandUp(timePeriod=, candlePeriod=, session="all")**
Value Type	number

559. Lower Bollinger Band

Lower Bollinger Band for the given number of candles.

Market Expression	**bollingerBandDown(candleCount=, candlePeriod=, session="all")**
Value Type	number

560. Lower Bollinger Band

Lower Bollinger Band for the given time period.

Market Expression	**bollingerBandDown(timePeriod=, candlePeriod=, session="all")**
Value Type	number

561. Distance from Linear-Regression Prediction

The difference between the latest available price and the price prediction using linear regression for the given number of candles.

Market Expression	**distanceFromLinRegPrediction(candleCount=, candlePeriod=, session="all")**
Value Type	number

562. Distance from Linear-Regression Prediction

The difference between the latest available price and the price prediction using linear regression for the given time period.

Market Expression	**distanceFromLinRegPrediction(timePeriod=, candlePeriod=, session="all")**
Value Type	number

563. Linear Regression Beta

Beta-value of linear regression for the given number of candles.

Market Expression	**linearRegressionBeta(candleCount=, candlePeriod=, session="all")**
Value Type	number

564. Linear Regression Beta

Beta-value of linear regression for the given number of candles.

Market Expression	**linearRegressionBeta(timePeriod=, candlePeriod=, session="all")**
Value Type	number

565. Linear Regression Alpha

Alpha-value of linear regression for the given number of candles.

Market Expression	**linearRegressionAlpha(candleCount=, candlePeriod=, session="all")**
Value Type	number

566. Linear Regression Alpha

Alpha-value of linear regression for the given number of candles.

Market Expression	**linearRegressionAlpha(timePeriod=, candlePeriod=, session="all")**
Value Type	number

567. Relative Strength Index

Indication of whether the asset can be considered overbought or oversold.

Market Expression	**rsi(candleCount=, candlePeriod=, session="all")**
Value Type	number

568. Relative Strength Index

Indication of whether the asset can be considered overbought or oversold.

Market Expression	**rsi(timePeriod=, candlePeriod=, session="all")**
Value Type	number

569. Average True Range

A volatility marker that shows how much an asset moves, on average, during a given time frame.

Market Expression	**atr(candleCount=, candlePeriod=, session="all")**
Value Type	number

570. Average True Range

A volatility marker that shows how much an asset moves, on average, during a given time frame.

Market Expression	**atr(timePeriod=, candlePeriod=, session="all")**
Value Type	number

571. Average Directional Index

An indicator of trend strength.

Market Expression	**adx(candleCount=, candlePeriod=, session="all")**
Value Type	number

572. Average Directional Index

An indicator of trend strength.

Market Expression	**adx(timePeriod=, candlePeriod=, session="all")**
Value Type	number

573. Positive Directional Indicator

An indicator that suggests an upcoming uptrend.

Market Expression	**plusDi(candleCount=, candlePeriod=, session="all")**
Value Type	number

574. Positive Directional Indicator

An indicator that suggests an upcoming uptrend.

Market Expression	**plusDi(timePeriod=, candlePeriod=, session="all")**
Value Type	number

575. Negative Directional Indicator

An indicator that suggests an upcoming downtrend.

Market Expression	**minusDi(candleCount=, candlePeriod=, session="all")**
Value Type	number

576. Negative Directional Indicator

An indicator that suggests an upcoming downtrend.

Market Expression	**minusDi(timePeriod=, candlePeriod=, session="all")**
Value Type	number

577. Average Positive Directional Move

An indicator that suggests an upcoming uptrend.

Market Expression	**avgPlusDm(candleCount=, candlePeriod=, session="all")**
Value Type	number

578. Average Positive Directional Move

An indicator that suggests an upcoming uptrend.

Market Expression	**avgPlusDm(timePeriod=, candlePeriod=, session="all")**
Value Type	number

579. Average Negative Directional Move

An indicator that suggests an upcoming downtrend.

Market Expression	**avgMinusDm(candleCount=, candlePeriod=, session="all")**
Value Type	number

580. Average Negative Directional Move

An indicator that suggests an upcoming downtrend.

Market Expression	**avgMinusDm(timePeriod=, candlePeriod=, session="all")**
Value Type	number

581. (Underlying) Price Position in Range

Join: `Price Position in Range`

Market Expression	**underlying.pricePosInRange(candleCount=, candlePeriod=, session="all")**
Value Type	number

582. (Underlying) Price Position in Range

Join: `Price Position in Range`

Market Expression	**underlying.pricePosInPeriodRange(candlePeriod=, session="all")**
Value Type	number

583. (Underlying) Price Position in Previous Day Range

Join: `Price Position in Previous Day Range`

Market Expression	**underlying.pricePosInPrevDayRange(session="all")**
Value Type	number

584. (Underlying) Price Position in Previous Day Range

Join: `Price Position in Previous Day Range`

Market Expression	**underlying.pricePosIn5DayRange(session="all")**
Value Type	number

585. (Underlying) Price Position in Max Range

Join: `Price Position in Max Range`

Market Expression	**underlying.pricePosInMaxRange(session="all")**
Value Type	number

586. (Underlying) Price Position in Max Range

Join: `Price Position in Max Range`

Market Expression	**underlying.pricePosInMaxRange(candlePeriod=, session="all")**
Value Type	number

587. (Underlying) Distance from 200-Day SMA

Join: `Distance from 200-Day SMA`

Market Expression	**underlying.distanceFrom200DaySma(session="all")**
Value Type	number

588. (Underlying) Distance from 200-Day SMA Ratio

Join: `Distance from 200-Day SMA Ratio`

Market Expression	**underlying.distanceFrom200DaySmaRatio(session="all")**
Value Type	number

589. (Underlying) Distance from Pivot

Join: `Distance from Pivot`

Market Expression	**underlying.distanceFromPivot(candlePeriod=, session="all")**
Value Type	number

590. (Underlying) Distance from Pivot R1

Join: `Distance from Pivot R1`

Market Expression	**underlying.distanceFromPivotR1(candlePeriod=, session="all")**
Value Type	number

591. (Underlying) Distance from Pivot R2

Join: `Distance from Pivot R2`

Market Expression	**underlying.distanceFromPivotR2(candlePeriod=, session="all")**
Value Type	number

592. (Underlying) Distance from Pivot S1

Join: `Distance from Pivot S1`

Market Expression	**underlying.distanceFromPivotS1(candlePeriod=, session="all")**
Value Type	number

593. (Underlying) Distance from Pivot S2

Join: `Distance from Pivot S2`

Market Expression	**underlying.distanceFromPivotS2(candlePeriod=, session="all")**
Value Type	number

594. (Underlying) Gap

Join: `Gap`

Market Expression	**underlying.gap(candlePeriod=, session="all")**
Value Type	number

595. (Underlying) Gap Ratio

Join: `Gap Ratio`

Market Expression	**underlying.gapRatio(candlePeriod=, session="all")**
Value Type	number

596. (Underlying) Price Position in Bollinger Bands

Join: `Price Position in Bollinger Bands`

Market Expression	**underlying.pricePosInBollinger(candleCount=, candlePeriod=, session="all")**
Value Type	number

597. (Underlying) Price Position in Bollinger Bands

Join: `Price Position in Bollinger Bands`

Market Expression	**underlying.pricePosInBollinger(timePeriod=, candlePeriod=, session="all")**
Value Type	number

598. (Underlying) Upper Bollinger Band

Join: `Upper Bollinger Band`

Market Expression	**underlying.bollingerBandUp(candleCount=, candlePeriod=, session="all")**
Value Type	number

599. (Underlying) Upper Bollinger Band

Join: `Upper Bollinger Band`

Market Expression	**underlying.bollingerBandUp(timePeriod=, candlePeriod=, session="all")**
Value Type	number

600. (Underlying) Lower Bollinger Band

Join: `Lower Bollinger Band`

Market Expression	**underlying.bollingerBandDown(candleCount=, candlePeriod=, session="all")**
Value Type	number

601. (Underlying) Lower Bollinger Band

Join: `Lower Bollinger Band`

Market Expression	**underlying.bollingerBandDown(timePeriod=, candlePeriod=, session="all")**
Value Type	number

602. (Underlying) Distance from Linear-Regression Prediction

Join: `Distance from Linear-Regression Prediction`

Market Expression	**underlying.distanceFromLinReqPrediction(candleCount=, candlePeriod=, session="all")**
Value Type	number

603. (Underlying) Distance from Linear-Regression Prediction

Join: `Distance from Linear-Regression Prediction`

Market Expression	**underlying.distanceFromLinRegPrediction(timePeriod=, candlePeriod=, session="all")**
Value Type	number

604. (Underlying) Linear Regression Beta

Join: `Linear Regression Beta`

Market Expression	**underlying.linearRegressionBeta(candleCount=, candlePeriod=, session="all")**
Value Type	number

605. (Underlying) Linear Regression Beta

Join: `Linear Regression Beta`

Market Expression	**underlying.linearRegressionBeta(timePeriod=, candlePeriod=, session="all")**
Value Type	number

606. (Underlying) Linear Regression Alpha

Join: `Linear Regression Alpha`

Market Expression	**underlying.linearRegressionAlpha(candleCount=, candlePeriod=, session="all")**
Value Type	number

607. (Underlying) Linear Regression Alpha

Join: `Linear Regression Alpha`

Market Expression	**underlying.linearRegressionAlpha(timePeriod=, candlePeriod=, session="all")**
Value Type	number

608. (Underlying) Relative Strength Index

Join: `Relative Strength Index`

Market Expression	**underlying.rsi(candleCount=, candlePeriod=, session="all")**
Value Type	number

609. (Underlying) Relative Strength Index

Join: `Relative Strength Index`

Market Expression	**underlying.rsi(timePeriod=, candlePeriod=, session="all")**
Value Type	number

610. (Underlying) Average True Range

Join: `Average True Range`

Market Expression	**underlying.atr(candleCount=, candlePeriod=, session="all")**
Value Type	number

611. (Underlying) Average True Range

Join: `Average True Range`

Market Expression	**underlying.atr(timePeriod=, candlePeriod=, session="all")**
Value Type	number

612. (Underlying) Average Directional Index

Join: `Average Directional Index`

Market Expression	**underlying.adx(candleCount=, candlePeriod=, session="all")**
Value Type	number

613. (Underlying) Average Directional Index

Join: `Average Directional Index`

Market Expression	**underlying.adx(timePeriod=, candlePeriod=, session="all")**
Value Type	number

614. (Underlying) Positive Directional Indicator

Join: `Positive Directional Indicator`

Market Expression	**underlying.plusDi(candleCount=, candlePeriod=, session="all")**
Value Type	number

615. (Underlying) Positive Directional Indicator

Join: `Positive Directional Indicator`

Market Expression	**underlying.plusDi(timePeriod=, candlePeriod=, session="all")**
Value Type	number

616. (Underlying) Negative Directional Indicator

Join: `Negative Directional Indicator`

Market Expression	**underlying.minusDi(candleCount=, candlePeriod=, session="all")**
Value Type	number

617. (Underlying) Negative Directional Indicator

Join: `Negative Directional Indicator`

Market Expression	**underlying.minusDi(timePeriod=, candlePeriod=, session="all")**
Value Type	number

618. (Underlying) Average Positive Directional Move

Join: `Average Positive Directional Move`

Market Expression	**underlying.avgPlusDm(candleCount=, candlePeriod=, session="all")**
Value Type	number

619. (Underlying) Average Positive Directional Move

Join: `Average Positive Directional Move`

Market Expression	**underlying.avgPlusDm(timePeriod=, candlePeriod=, session="all")**
Value Type	number

620. (Underlying) Average Negative Directional Move

Join: `Average Negative Directional Move`

Market Expression	**underlying.avgMinusDm(candleCount=, candlePeriod=, session="all")**
Value Type	number

621. (Underlying) Average Negative Directional Move

Join: `Average Negative Directional Move`

Market Expression	**underlying.avgMinusDm(timePeriod=, candlePeriod=, session="all")**
Value Type	number

Aggregated Options

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622. (Underlying) Options Call Volume

Join: `Options Call Volume`

Market Expression	**underlying.optionsCallVolume(candleCount=1, candlePeriod=, session="all")**
Value Type	number

623. (Underlying) Options Call Volume

Join: `Options Call Volume`

Market Expression	**underlying.optionsCallVolume(timePeriod=, candlePeriod=, session="all")**
Value Type	number

624. (Underlying) Options Average Call Volume

Join: `Options Average Call Volume`

Market Expression	**underlying.optionsCallVolumeAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

625. (Underlying) Options Average Call Volume

Join: `Options Average Call Volume`

Market Expression	**underlying.optionsCallVolumeAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

626. (Underlying) Options Put Volume

Join: `Options Put Volume`

Market Expression	**underlying.optionsPutVolume(candleCount=1, candlePeriod=, session="all")**
Value Type	number

627. (Underlying) Options Put Volume

Join: `Options Put Volume`

Market Expression	**underlying.optionsPutVolume(timePeriod=, candlePeriod=, session="all")**
Value Type	number

628. (Underlying) Options Average Put Volume

Join: `Options Average Put Volume`

Market Expression	**underlying.optionsPutVolumeAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

629. (Underlying) Options Average Put Volume

Join: `Options Average Put Volume`

Market Expression	**underlying.optionsPutVolumeAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

630. (Underlying) Options Total Volume

Join: `Options Total Volume`

Market Expression	**underlying.optionsTotalVolume(candleCount=1, candlePeriod=, session="all")**
Value Type	number

631. (Underlying) Options Total Volume

Join: `Options Total Volume`

Market Expression	**underlying.optionsTotalVolume(timePeriod=, candlePeriod=, session="all")**
Value Type	number

632. (Underlying) Options Average Total Volume

Join: `Options Average Total Volume`

Market Expression	**underlying.optionsTotalVolumeAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

633. (Underlying) Options Average Total Volume

Join: `Options Average Total Volume`

Market Expression	**underlying.optionsTotalVolumeAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

634. (Underlying) Options Call Open Interest

Join: `Options Call Open Interest`

Market Expression	**underlying.optionsCallOpenInterest(candleCount=1, candlePeriod=, session="all")**
Value Type	number

635. (Underlying) Options Call Open Interest

Join: `Options Call Open Interest`

Market Expression	**underlying.optionsCallOpenInterest(timePeriod=, candlePeriod=, session="all")**
Value Type	number

636. (Underlying) Options Average Call Open Interest

Join: `Options Average Call Open Interest`

Market Expression	**underlying.optionsCallOpenInterestAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

637. (Underlying) Options Average Call Open Interest

Join: `Options Average Call Open Interest`

Market Expression	**underlying.optionsCallOpenInterestAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

638. (Underlying) Options Put Open Interest

Join: `Options Put Open Interest`

Market Expression	**underlying.optionsPutOpenInterest(candleCount=1, candlePeriod=, session="all")**
Value Type	number

639. (Underlying) Options Put Open Interest

Join: `Options Put Open Interest`

Market Expression	**underlying.optionsPutOpenInterest(timePeriod=, candlePeriod=, session="all")**
Value Type	number

640. (Underlying) Options Average Put Open Interest

Join: `Options Average Put Open Interest`

Market Expression	**underlying.optionsPutOpenInterestAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

641. (Underlying) Options Average Put Open Interest

Join: `Options Average Put Open Interest`

Market Expression	**underlying.optionsPutOpenInterestAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

642. (Underlying) Options Total Open Interest

Join: `Options Total Open Interest`

Market Expression	**underlying.optionsTotalOpenInterest(candleCount=1, candlePeriod=, session="all")**
Value Type	number

643. (Underlying) Options Total Open Interest

Join: `Options Total Open Interest`

Market Expression	**underlying.optionsTotalOpenInterest(timePeriod=, candlePeriod=, session="all")**
Value Type	number

644. (Underlying) Options Average Total Open Interest

Join: `Options Average Total Open Interest`

Market Expression	**underlying.optionsTotalOpenInterestAvg(candleCount=1, candlePeriod=, session="all")**
Value Type	number

645. (Underlying) Options Average Total Open Interest

Join: `Options Average Total Open Interest`

Market Expression	**underlying.optionsTotalOpenInterestAvg(timePeriod=, candlePeriod=, session="all")**
Value Type	number

646. (Underlying) Options Call Day Volume

Join: `Options Call Day Volume`

Market Expression	**underlying.optionsCallDayVolume**
Value Type	number

647. (Underlying) Options Put Day Volume

Join: `Options Put Day Volume`

Market Expression	**underlying.optionsPutDayVolume**
Value Type	number

648. (Underlying) Options Total Day Volume

Join: `Options Total Day Volume`

Market Expression	**underlying.optionsTotalDayVolume**
Value Type	number

~~649. (Underlying) Options Call Day Volume~~

Deprecated: replaced by `(Underlying) Options Call Day Volume`

Join: `Options Call Day Volume`

Market Expression	**underlying.optionsCallVolume**
Value Type	number

~~650. (Underlying) Options Put Day Volume~~

Deprecated: replaced by `(Underlying) Options Put Day Volume`

Join: `Options Put Day Volume`

Market Expression	**underlying.optionsPutVolume**
Value Type	number

~~651. (Underlying) Options Total Day Volume~~

Deprecated: replaced by `(Underlying) Options Total Day Volume`

Join: `Options Total Day Volume`

Market Expression	**underlying.optionsTotalVolume**
Value Type	number

652. (Underlying) Options Call Open Interest

Join: `Options Call Open Interest`

Market Expression	**underlying.optionsCallOpenInterest**
Value Type	number

653. (Underlying) Options Put Open Interest

Join: `Options Put Open Interest`

Market Expression	**underlying.optionsPutOpenInterest**
Value Type	number

654. (Underlying) Options Total Open Interest

Join: `Options Total Open Interest`

Market Expression	**underlying.optionsTotalOpenInterest**
Value Type	number

655. (Underlying) Options Call Day Volume

Join: `Options Call Day Volume`

Market Expression	**underlying.optionsCallDayVolume(session=)**
Value Type	number

656. (Underlying) Options Put Day Volume

Join: `Options Put Day Volume`

Market Expression	**underlying.optionsPutDayVolume(session=)**
Value Type	number

657. (Underlying) Options Total Day Volume

Join: `Options Total Day Volume`

Market Expression	**underlying.optionsTotalDayVolume(session=)**
Value Type	number

~~658. (Underlying) Options Call Day Volume~~

Deprecated: replaced by `(Underlying) Options Call Day Volume`

Join: `Options Call Day Volume`

Market Expression	**underlying.optionsCallVolume(session=)**
Value Type	number

~~659. (Underlying) Options Put Day Volume~~

Deprecated: replaced by `(Underlying) Options Put Day Volume`

Join: `Options Put Day Volume`

Market Expression	**underlying.optionsPutVolume(session=)**
Value Type	number

~~660. (Underlying) Options Total Day Volume~~

Deprecated: replaced by `(Underlying) Options Total Day Volume`

Join: `Options Total Day Volume`

Market Expression	**underlying.optionsTotalVolume(session=)**
Value Type	number

661. (Underlying) Options Average Call Volume (10 Day)

Join: `Options Average Call Volume (10 Day)`

Market Expression	**underlying.optionsCallVolumeAvg10Day**
Value Type	number

662. (Underlying) Options Average Put Volume (10 Day)

Join: `Options Average Put Volume (10 Day)`

Market Expression	**underlying.optionsPutVolumeAvg10Day**
Value Type	number

663. (Underlying) Options Average Total Volume (10 Day)

Join: `Options Average Total Volume (10 Day)`

Market Expression	**underlying.optionsTotalVolumeAvg10Day**
Value Type	number

664. (Underlying) Options Average Call Volume (10 Day)

Join: `Options Average Call Volume (10 Day)`

Market Expression	**underlying.optionsCallVolumeAvg10Day(session=)**
Value Type	number

665. (Underlying) Options Average Put Volume (10 Day)

Join: `Options Average Put Volume (10 Day)`

Market Expression	**underlying.optionsPutVolumeAvg10Day(session=)**
Value Type	number

666. (Underlying) Options Average Total Volume (10 Day)

Join: `Options Average Total Volume (10 Day)`

Market Expression	**underlying.optionsTotalVolumeAvg10Day(session=)**
Value Type	number

667. (Underlying) Options Average Call Open Interest (10 Day)

Join: `Options Average Call Open Interest (10 Day)`

Market Expression	**underlying.optionsCallOpenInterestAvg10Day**
Value Type	number

668. (Underlying) Options Average Put Open Interest (10 Day)

Join: `Options Average Put Open Interest (10 Day)`

Market Expression	**underlying.optionsPutOpenInterestAvg10Day**
Value Type	number

669. (Underlying) Options Average Total Open Interest (10 Day)

Join: `Options Average Total Open Interest (10 Day)`

Market Expression	**underlying.optionsTotalOpenInterestAvg10Day**
Value Type	number

Greeks

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670. Greeks Time

Time of latest available Greeks.

Market Expression	**greeks.time**
Value Type	number

671. Implied Volatility

Implied volatility (IV) calculated using Black-Sholes model.

Market Expression	**greeks.impliedVolatility**
Value Type	number

672. Delta

Delta is a measure of the degree to which an option price is exposed to shifts in the price of the underlying.

Market Expression	**greeks.delta**
Value Type	number

673. Gamma

Gamma is a measure of the degree to which an option Delta is exposed to shifts in the price of the underlying.

Market Expression	**greeks.gamma**
Value Type	number

674. Theta

Theta is a measure of the degree to which an option price decreases due to the passage of time.

Market Expression	**greeks.theta**
Value Type	number

675. Vega

Vega is a measure of the degree to which an option price is exposed to shifts in the volatility of the underlying.

Market Expression	**greeks.vega**
Value Type	number

676. Rho

Rho is a measure of the degree to which an option price is exposed to shifts in the interest rates.

Market Expression	**greeks.rho**
Value Type	number

Option Value

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677. Average Open Interest (10 Day)

Average open interest of this option for 10 trading days.

Market Expression	**openInterestAvg10Day**
Value Type	number

678. Open Interest

Total number of outstanding derivative contracts that have not been settled.

Market Expression	**openInterest**
Value Type	number

679. Time Value

Ratio between the time value of this option and its total premium.

Market Expression	**timeValue**
Value Type	number

680. Strike Moneyness

Ratio between strike price of this option and the latest available price of its underlying.

Market Expression	**strikeMoneyness**
Value Type	number