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DECUS NO.	FOCAL8-234
TITLE	ACTION INDICATOR CALCULATOR
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ACTION INDICATOR CALCULATOR

DECUS Program Library Write-up

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P
C-8K FOCAL @1969

01.01 C PROCRAM 19 FEB 72 BY RG
01.02 C INSERTINC ZERO FOR FIRST VALUE CAUSES IT TO QUIT
01.03 C ZERO VOLUME CAUSES IT TO QUIT. NEC VOL IGNORE CURRENT DATA
01.04 C PUTTINC NEC VAL FOR 1ST VARIABLE RESETS DATE TO 1
01.05 C REQUIRES 8K FOCAL 1969 AND "P" OVERLAY AS PER
01.06 C DECUS FOCAL 8 153
01.10 T "INDICATOR CALCULATINC PROCRAM BY"!
01.11 T "            DATA RESEARCH ASSOCIATES,"!
01.12 T "               WAYLAND, MASS."!
01.13 T "EXCLUSIVELY FOR PROCTOR COOK AND CO., BOSTON"!!
01.14 E
01.15 A "(SET INITIAL DATE ",D;A "  OPENINC PRICE ",C; S D=D-1; T ")"!!
01.20 T "DAY   INDICATOR   CUMULATIVE VALUE" !
01.25 S K=0
01.30
01.35 D 2
01.40 S K=K+I; S D=D+1
01.50 T ,%3.0 D,"      ",%4.02 I,"       ",K, !
01.70 C 1.35
01.80 S D=0; C 1.35

02.01 C THIS SECTION CALCULATES THE INDICATOR AND PROVIDES
02.02 C FOR ESCAPE, CORRECTION, AND DATE SETTINC
02.20 P; A H,;  P; I (H)1.8,2.9,2.3
02.30 S O=C
02.40 P; A L, C, V,; P
02.70 I (V)2.2,2.9
02.80 D 3
02.85 C CONTAINS INDICATOR FORMULA
02.87 R
02.90 Q

03.01 C THIS SECTION READS THE DECIMALS AS EICHTHS INSTEAD
03.02 C OF TENTHS.
03.10 S O=FITR(O)+((O-FITR(O))*1.25);S H=FITR(H)+((H-FITR(H))*1.25)
03.20 S L=FITR(L)+((L-FITR(L))*1.25);S C=FITR(C)+((C-FITR(C))*1.25)

10.60 C AFTER SETTINC FIRST DATE, TAPE RUNS AS FOLLOWS:
10.61 C OPEN, SPACE; HICC, SPACE; LOW, SPACE; CLOSE, SPACE; VOL,SPCE
10.62 C PUNCH -1 FOR OPEN ON FIRST OF MONTH, THEN TYPE
10.63 C THE ACTUAL VALUES.  IF ERROR IN ANY PRICE, TYPE
10.64 C -1 FOR VOLUME, AND ALL PRICES FOR THAT DAY
10.65 C WILL BE IGNORED, AND MUST BE RETYPED.  NO PROVISION
10.66 C FOR CORRECTINC ERROR IN VOLUME.  PRICES MUST BE TYPED
10.67 C AS IN ISL BOOK, EXCEPT THAT . MUST BE USED INSTEAD
10.68 C OF DASH, AND SPACE OR CARRIACE RETURN TERMINATES
10.69 C READINC OF PRICE. LINE FEED IS IGNORED BY THE PROCRAM,
10.70 C AND THEREFORE MAY BE USED AT ANY TIME. TYPIST WILL
10.71 C CHECK WORK BEST IF HE DOES CARRIACE RETURN AND LINE
10.72 C FEED AT END OF EACH DAY'S VALUES.  BUT TABULATINC IS
10.73 C NOT POSSIBLE, BECAUSE VALUE, SPACE, SPACE WILL BE READ AS
10.74 C VALUE, SPACE, ZERO.
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30.01 C THIS PROCRAM WAS DEVISED TO ENABLE US TO CALCULATE AN
30.02 C OF MARKET PERFORMANCE FOR AN INDIVIDUAL SECURITY WHICH
30.03 C DEPENDS ON PRICE AND VOLUME. OPENINC PRICE WAS APPROXI-
30.04 C MATED BY TAKINC THE PREVIOUS CLOSE, HENCE THE FOUR, RATHER
30.05 C THAN THREE VARIABLES FOR PRICE.  THE PARTICULAR FORMULAS
30.06 C USED WERE PROPRIETARY, AND IN ANY CASE ARE VARIED AND, WE
30.07 C TRUST, IMPROVED FROM TIME TO TIME. THE FORMULA IS INSERTED AT
30.08 C STEP 2.85 IN THE FORM "S I=......"
30.09 C PRODUCED AND DEVELOPED BY ROCER CEFFEN, WITH THE ASSISTANCE
30.10 C AND ADVICE OF PAUL CEFFEN AT THE LABORATORIES OF
30.11 C                DATA RESEARCH ASSOCIATES, INC.
30.12 C                  WAYLAND, MASSACHUSETTS 01778
30.13 C ON BEHALF OF THE FIRM OF PROCTOR COOK AND CO., BOSTON.
ERRATUM: INSERT THE WORK "INDICATOR" AT THE END OF LINE 30.01
NOTE: SECTION 10 CONSISTS OF INSTRUCTIONS TO THE PERSON WHO
PREPARES THE DATA  TAPE
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