

SECURITY STAT PACKAGE

INSTRUCTIONS 1ST!!! RESET STAT FIELDS GO TO PRICE GRIDS PRINT

START
HERE!!!
ARITHMETIC MEAN
GEOMETRIC MEAN
VARIANCE of
RETURNS of
RETURNS INDEX

A	B	C	D	E

COVARIANCE

A	B	C	D	E
A				
B				
C				
D				
E				

CORR. COEFF.

A	B	C	D	E
A				
B				
C				
D				
E				

READ ME 1st !!! RETURN TO 1st PAGE

YOU MUST ENTER THE NUMBER OF PRICES YOU WILL BE USING FOR EACH STOCK HERE:

NAME DATA RANGES

← HIT THIS BUTTON AFTER PRICES ARE ENTERED.

A	B	C	D	E	INDEX
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PACKAGE

glia

1971-12/03

STATS

INDEX

INDEX

INDEX

MACROS:

GO TO PRICE

```
{SCROLL-ROW  
{SET "WINDOW
```

RETURN HOME

```
{EDIT-GOTO S  
{SET "WINDOW  
{SET "WINDOW  
{SET "WINDOW
```

1st PRICE NOT

```
{ALERT "THIS P  
{ALERT "THE P  
{ALERT "THE S
```

14

PRICE A

MACRO
COUNTER

INVALID #
INVALID #
INVALID #
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INVALID #

[illegible]

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	<u>VARIANCE</u>	<u>STD DEV</u>
	{WINDOWSOFF}	{WINDOWSOFF}
INDICATES NOT	{SELECT E12}	{SELECT E13}
	{CELL-ENTER "@IF(R40=0;""N/A"";@PUREVAR(R42..R340))"}	{CELL-ENTER
340))"}	{SELECT F12}	{SELECT F13}
	{CELL-ENTER "@IF(T40=0;""N/A"";@PUREVAR(T42..T340))"}	{CELL-ENTER
40))"}	{SELECT G12}	{SELECT G13}
	{CELL-ENTER "@IF(V40=0;""N/A"";@PUREVAR(V42..V340))"}	{CELL-ENTER
340))"}	{SELECT H12}	{SELECT H13}
	{CELL-ENTER "@IF(X40=0;""N/A"";@PUREVAR(X42..X340))"}	{CELL-ENTER
340))"}	{SELECT I12}	{SELECT I13}
	{CELL-ENTER "@IF(Z40=0;""N/A"";@PUREVAR(Z42..Z340))"}	{CELL-ENTER
40))"}	{SELECT J12}	{SELECT J13}
	{CELL-ENTER "@IF(AB40=0;""N/A"";@PUREVAR(AB42..AB340))"}	{CELL-ENTER
.AB340))"}	{HOME}	{HOME}
	{WINDOWSON}	{WINDOWSON}

STATISTICS!";1;CAUTION}

CAUTION}

				<u>LOOKUP TABLE</u>
<u>PRICE E</u>	<u>#NAME?</u>	<u>PRICE IDX</u>	<u>#NAME?</u>	01
INVALID #	<u>RETURN E</u>	INVALID #	<u>RETURN IDX</u>	11+RETURN A
INVALID #	INVALID #	INVALID #	INVALID #	2INVALID #
INVALID #	INVALID #	INVALID #	INVALID #	3INVALID #
INVALID #	INVALID #	INVALID #	INVALID #	4INVALID #
INVALID #	INVALID #	INVALID #	INVALID #	5INVALID #
INVALID #	INVALID #	INVALID #	INVALID #	6INVALID #

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[view](#)

```
{SET "WINDOW-DISPLAY-SCROLL-BARS";"ON"}
{SET "WINDOW-DISPLAY-SMARTICONS";"ON"}
GEOMEAN,2)=0,""N/A""",@VLOOKUP($H$34,GEOMEAN{SET "WINDOW-DISPLAY-EDIT-LINE";"OFF"}
GEOMEAN,4)=0,""N/A""",@VLOOKUP($H$34,GEOMEAN{PRINT
{WINDOWSOFF}
GEOMEAN,6)=0,""N/A""",@VLOOKUP($H$34,GEOMEAN{SELECT A1..L28;A1}
{SET "PRINT-HEADER-LEFT-TEXT";""}
GEOMEAN,8)=0,""N/A""",@VLOOKUP($H$34,GEOMEAN{SET "PRINT-HEADER-CENTER-TEXT";""}
{SET "PRINT-HEADER-RIGHT-TEXT";""}
GEOMEAN,10)=0,""N/A""",@VLOOKUP($H$34,GEOMEAN{SET "PRINT-FOOTER-LEFT-TEXT";""}
{SET "PRINT-FOOTER-CENTER-TEXT";""}
GEOMEAN,12)=0,""N/A""",@VLOOKUP($H$34,GEOMEAN{SET "PRINT-FOOTER-RIGHT-TEXT";""}
{SET "PRINT-SIZE";"FIT-ALL"}
{SET "PRINT-ORIENTATION";"LANDSCAPE"}
{SET "PRINT-MARGIN-TOP";".25in"}
{SET "PRINT-MARGIN-BOTTOM";".25"}
{SET "PRINT-MARGIN-LEFT";".25"}
{SET "PRINT-MARGIN-RIGHT";".25"}
{SET "PRINT-WORKSHEET-FRAME";"OFF"}
{SET "PRINT-GRID-LINES";"OFF"}
{SET "PRINT-DRAWN-OBJECTS";"ON"}
{PRINT "SELECTION";1;9999;1;1}
{HOME}
{WINDOWSON}
```

9	10	11	12
<u>1+RETURN E</u>	<u>GEOMEAN E</u>	<u>1+RETURN I</u>	<u>GEOMEAN IDX</u>
INVALID #	0.00%	INVALID #	0.00%
INVALID #	0.00%	INVALID #	0.00%
INVALID #	0.00%	INVALID #	0.00%
INVALID #	0.00%	INVALID #	0.00%
INVALID #	0.00%	INVALID #	0.00%

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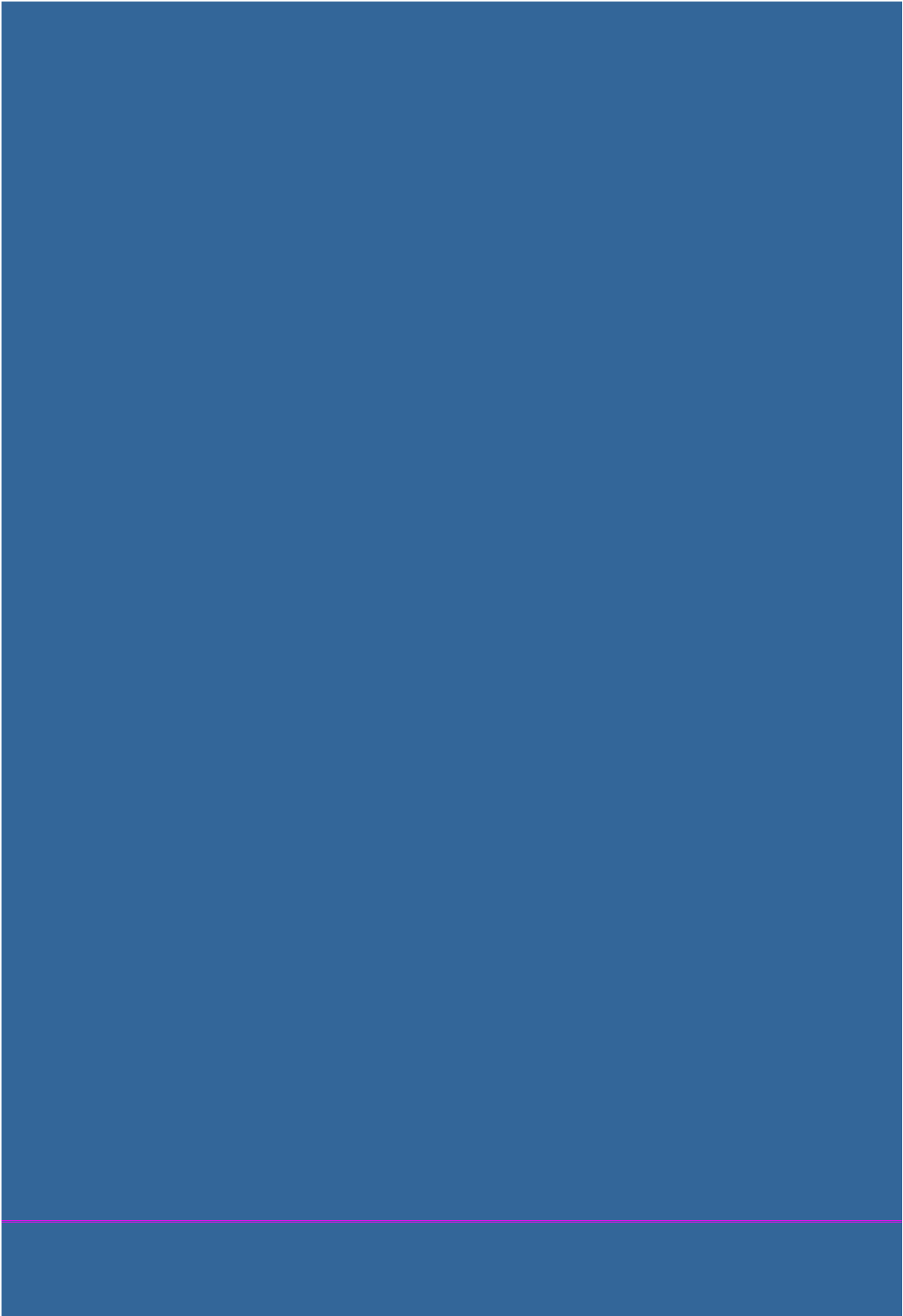
[illegible]

[illegible]

[illegible]

	<u>RANGE Namer</u>	<u>MAKE</u>
S";"ON"}	{WINDOWSOFF}	{SELECT-DOWN}
";"ON"}	{SET "MACRO-TRACE";"ON"}	
N"}	{IF D341=0}{BRANCH 1}	
	{SELECT R42}	
	{FOR P40;3;H34;1;MAKE}	
	{RANGE-NAME-CREATE "A"}	
	{IF E341=0}{BRANCH 2}	
	{SELECT T42}	
}	{FOR P40;3;H34;1;MAKE}	
}	{RANGE-NAME-CREATE "B"}	
	{IF F341=0}{BRANCH 3}	
}	{SELECT V42}	
	{FOR P40;3;H34;1;MAKE}	
	{RANGE-NAME-CREATE "C"}	
PE"}	{IF G341=0}{BRANCH 4}	
	{SELECT X42}	
	{FOR P40;3;H34;1;MAKE}	
	{RANGE-NAME-CREATE "D"}	
	{IF H341=0}{BRANCH 5}	
F"}	{SELECT Z42}	
	{FOR P40;3;H34;1;MAKE}	
	{RANGE-NAME-CREATE "E"}	
	{IF I341=0}{BRANCH 6}	
	{SELECT AB42}	
	{FOR P40;3;H34;1;MAKE}	
	{RANGE-NAME-CREATE "IDX"}	
	{SELECT H37}	
	{ALERT "THE DATA RANGES TO BE USED IN THE STATS FOR STOCKS "A - IND	
	{ALERT "IF THE # YOU HAVE ENTERED IS WRONG, CORRECT NOW AND RE-HI	
	{IF D342=0}{BRANCH 1C}	
	{IF D341=H34}{BRANCH 1C}	
	{ALERT "THE NUMBER OF PRICES ENTERED IN 'A' DOES NOT EQUAL THE NUM	
	{IF E342=0}{BRANCH 2C}	
	{IF E341=H34}{BRANCH 2C}	
	{ALERT "THE NUMBER OF PRICES ENTERED IN 'B' DOES NOT EQUAL THE NUM	
	{IF F342=0}{BRANCH 3C}	
	{IF F341=H34}{BRANCH 3C}	
	{ALERT "THE NUMBER OF PRICES ENTERED IN 'C' DOES NOT EQUAL THE NUM	
	{IF G342=0}{BRANCH 4C}	
	{IF G341=H34}{BRANCH 4C}	
	{ALERT "THE NUMBER OF PRICES ENTERED IN 'D' DOES NOT EQUAL THE NUM	
	{IF H342=0}{BRANCH 5C}	

```
{IF H341=H34}{BRANCH 5C}  
{ALERT "THE NUMBER OF PRICES ENTERED IN 'E' DOES NOT EQUAL THE NUM  
{IF I342=0}{BRANCH 6C}  
{IF I341=H34}{BRANCH 6C}  
{ALERT "THE NUMBER OF PRICES ENTERED IN 'IDX' DOES NOT EQUAL THE NU  
{HOME}  
{SCROLL-ROWS 32}  
{SET "MACRO-TRACE";"OFF"}  
{WINDOWSON}
```



COVARIANCE

```
{WINDOWSOFF}
{ALERT "THIS MACRO POPULATES THE
{ALERT "IF NO PRICES HAVE BEEN ENT
{ALERT "HOWEVER, THE COLUMN FOR
{IF D341=0}{BRANCH 1A}
{SELECT STATISTICS:E16}
{CELL-ENTER "@COV(A;A;0)"}
{R}
{CELL-ENTER "@COV(A;B;0)"}
{R}
{CELL-ENTER "@COV(A;C;0)"}
{R}
{CELL-ENTER "@COV(A;D;0)"}
{R}
{CELL-ENTER "@COV(A;E;0)"}
{R}
{CELL-ENTER "@COV(A;IDX;0)"}
{IF E341=0}{BRANCH 2A}
{SELECT STATISTICS:E17}
{CELL-ENTER "@COV(B;A;0)"}
{R}
{CELL-ENTER "@COV(B;B;0)"}
{R}
{CELL-ENTER "@COV(B;C;0)"}
{R}
{CELL-ENTER "@COV(B;D;0)"}
{R}
{CELL-ENTER "@COV(B;E;0)"}
{R}
{CELL-ENTER "@COV(B;IDX;0)"}
{IF F341=0}{BRANCH 3A}
NUMBER IN H34, {SELECT STATISTICS:E18}
{CELL-ENTER "@COV(C;A;0)"}
{R}
NUMBER IN H34, {CELL-ENTER "@COV(C;B;0)"}
{R}
{CELL-ENTER "@COV(C;C;0)"}
NUMBER IN H34, {R}
{CELL-ENTER "@COV(C;D;0)"}
{R}
NUMBER IN H34, {CELL-ENTER "@COV(C;E;0)"}
{R}
```

CORRELATION

```
{WINDOWSOFF}
{ALERT "THIS MACRO POPULATES THE
{ALERT "IF NO PRICES HAVE BEEN ENT
{ALERT "HOWEVER, THE COLUMN FOR
{IF D341=0}{BRANCH 1B}
{SELECT STATISTICS:E22}
{CELL-ENTER "@CORREL(A;A)"}
{R}
{CELL-ENTER "@CORREL(A;B)"}
{R}
{CELL-ENTER "@CORREL(A;C)"}
{R}
{CELL-ENTER "@CORREL(A;D)"}
{R}
{CELL-ENTER "@CORREL(A;E)"}
{R}
{CELL-ENTER "@CORREL(A;IDX)"}
{IF E341=0}{BRANCH 2B}
{SELECT STATISTICS:E23}
{CELL-ENTER "@CORREL(B;A)"}
{R}
{CELL-ENTER "@CORREL(B;B)"}
{R}
{CELL-ENTER "@CORREL(B;C)"}
{R}
{CELL-ENTER "@CORREL(B;D)"}
{R}
{CELL-ENTER "@CORREL(B;E)"}
{R}
{CELL-ENTER "@CORREL(B;IDX)"}
{IF F341=0}{BRANCH 3B}
{SELECT STATISTICS:E24}
{CELL-ENTER "@CORREL(C;A)"}
{R}
{CELL-ENTER "@CORREL(C;B)"}
{R}
{CELL-ENTER "@CORREL(C;C)"}
{R}
{CELL-ENTER "@CORREL(C;D)"}
{R}
{CELL-ENTER "@CORREL(C;E)"}
{R}
```

```

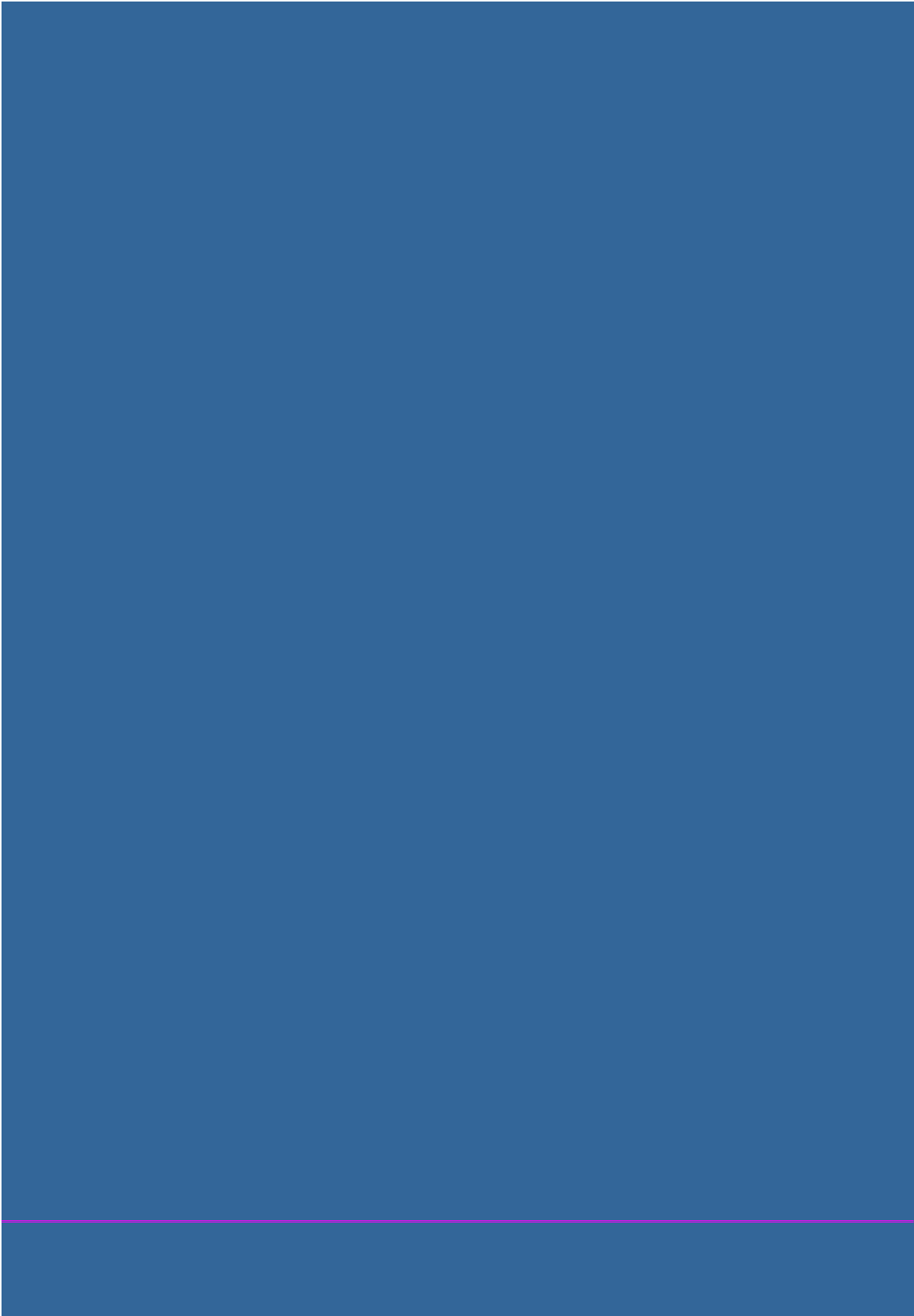
{CELL-ENTER "@COV(C;IDX;0)"}
NUMBER IN H34, {IF G341=0}{BRANCH 4A}
{SELECT STATISTICS:E19}
{CELL-ENTER "@COV(D;A;0)"}
NUMBER IN H3{R}
{CELL-ENTER "@COV(D;B;0)"}
{R}
{CELL-ENTER "@COV(D;C;0)"}
{R}
{CELL-ENTER "@COV(D;D;0)"}
{R}
{CELL-ENTER "@COV(D;E;0)"}
{R}
{CELL-ENTER "@COV(D;IDX;0)"}
{IF H341=0}{BRANCH 5A}
{SELECT STATISTICS:E20}
{CELL-ENTER "@COV(E;A;0)"}
{R}
{CELL-ENTER "@COV(E;B;0)"}
{R}
{CELL-ENTER "@COV(E;C;0)"}
{R}
{CELL-ENTER "@COV(E;D;0)"}
{R}
{CELL-ENTER "@COV(E;E;0)"}
{R}
{CELL-ENTER "@COV(E;IDX;0)"}
{HOME}
{WINDOWSON}

```

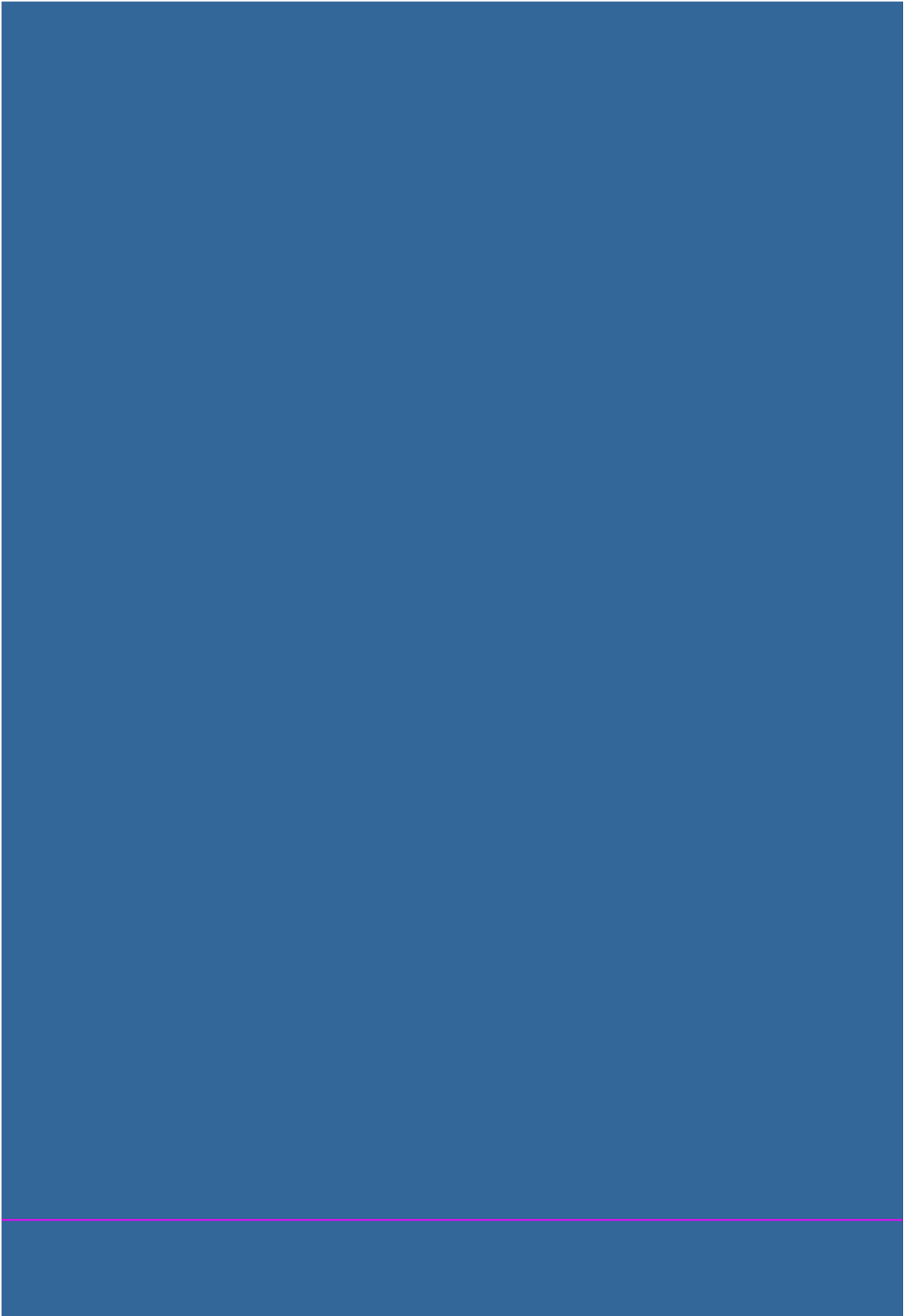
```

{CELL-ENTER "@CORREL(C;IDX)"}
{IF G341=0}{BRANCH 4B}
{SELECT STATISTICS:E25}
{CELL-ENTER "@CORREL(D;A)"}
{R}
{CELL-ENTER "@CORREL(D;B)"}
{R}
{CELL-ENTER "@CORREL(D;C)"}
{R}
{CELL-ENTER "@CORREL(D;D)"}
{R}
{CELL-ENTER "@CORREL(D;E)"}
{R}
{CELL-ENTER "@CORREL(D;IDX)"}
{IF H341=0}{BRANCH 5B}
{SELECT STATISTICS:E26}
{CELL-ENTER "@CORREL(E;A)"}
{R}
{CELL-ENTER "@CORREL(E;B)"}
{R}
{CELL-ENTER "@CORREL(E;C)"}
{R}
{CELL-ENTER "@CORREL(E;D)"}
{R}
{CELL-ENTER "@CORREL(E;E)"}
{R}
{CELL-ENTER "@CORREL(E;IDX)"}
{HOME}
{WINDOWSON}

```

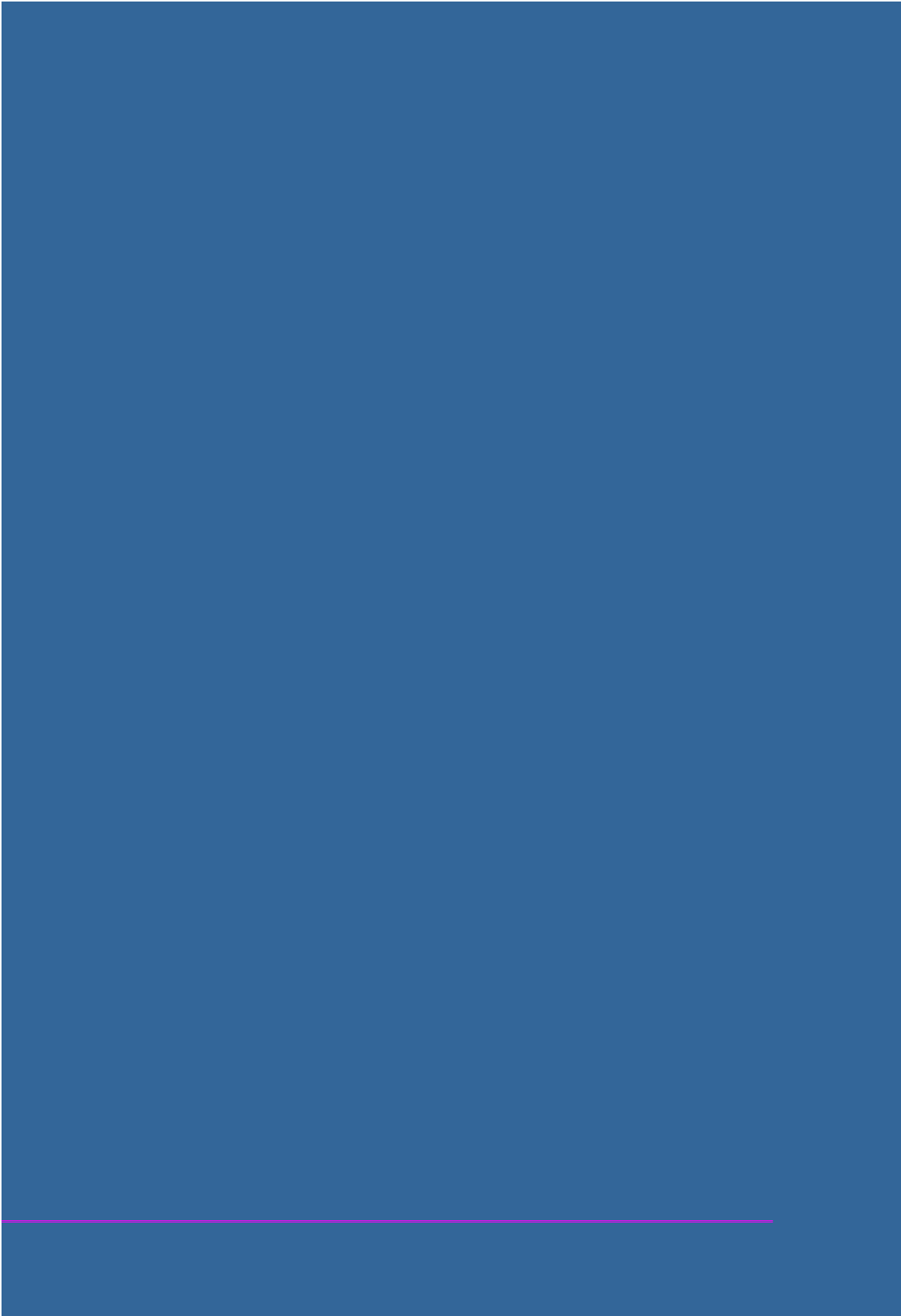


CORRELATION COEFFICIENT MATRIX TO THE RIGHT.";1;NOTE}
ERED FOR A SECURITY, THE CORR COEFF ROW FOR THAT SECURITY WILL BE BLANK.";1;N
THAT SECURITY WILL READ "ERR", INDICATING IMPOSSIBLE COMPUTATION";1;NOTE}



BETA

```
{WINDOWSOFF}
{SELECT STATISTICS:E14}
{CELL-ENTER "@IF(D341=0;"N/A";@IF(I341=0;"N/A";@COV(A;IDX;0)/@PUREVAR(IDX)))"}
{SELECT STATISTICS:F14}
{CELL-ENTER "@IF(E341=0;"N/A";@IF(I341=0;"N/A";@COV(B;IDX;0)/@PUREVAR(IDX)))"}
{SELECT STATISTICS:G14}
{CELL-ENTER "@IF(F341=0;"N/A";@IF(I341=0;"N/A";@COV(C;IDX;0)/@PUREVAR(IDX)))"}
{SELECT STATISTICS:H14}
{CELL-ENTER "@IF(G341=0;"N/A";@IF(I341=0;"N/A";@COV(D;IDX;0)/@PUREVAR(IDX)))"}
{SELECT STATISTICS:I14}
{CELL-ENTER "@IF(H341=0;"N/A";@IF(I341=0;"N/A";@COV(E;IDX;0)/@PUREVAR(IDX)))"}
{HOME}
{WINDOWSON}
```



RESET

```
{WINDOWSOFF}
{SELECT STATISTICS:E10..STATISTICS:J14;STATISTICS:E10}
{EDIT-CLEAR}
{SELECT STATISTICS:E16..STATISTICS:J20;STATISTICS:E16}
{EDIT-CLEAR}
{SELECT STATISTICS:E22..STATISTICS:J26;STATISTICS:E22}
{EDIT-CLEAR}
{SELECT STATISTICS:D41..STATISTICS:I340;STATISTICS:D41}
{EDIT-CLEAR}
{SELECT STATISTICS:D41..STATISTICS:I340;STATISTICS:D41}
{STYLE-BORDER "LEFT";"ON";;0;0}
{STYLE-BORDER "RIGHT";"ON";;0;0}
{STYLE-BORDER "TOP";"ON";;0;0}
{STYLE-BORDER "BOTTOM";"ON";;0;0}
{STYLE-BORDER "OUTSIDE";"ON";;0;0}
{ALERT "THE PROGRAM IS NOW READY FOR NEW DATA.";1;NOTE}
{HOME}
{WINDOWSON}
```

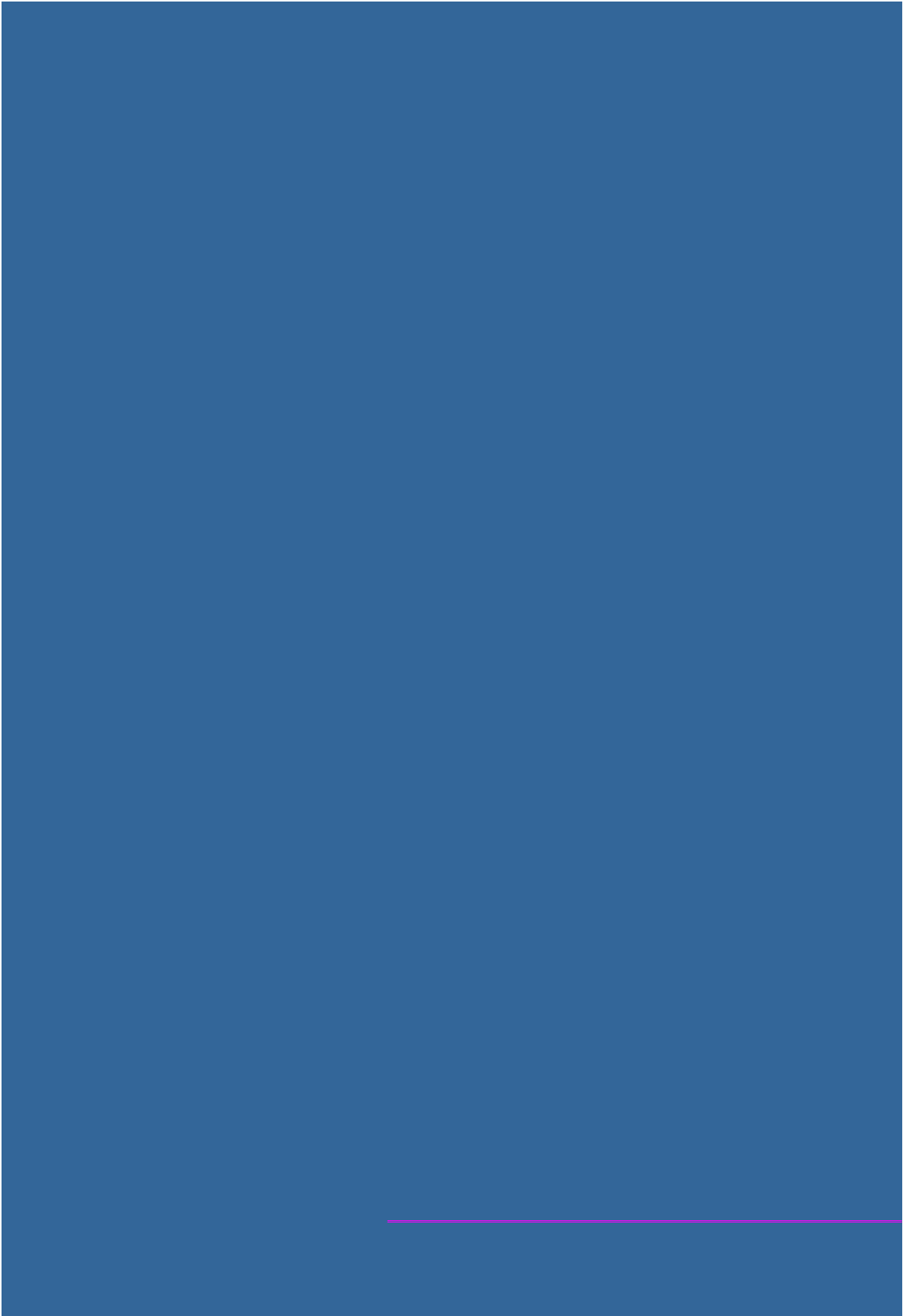
Note: The n
The number
The num

INSTRUCTIONS

```
{HOME}
{WINDOWSOFF}
{SCROLL-COLUMNS 81}
{WINDOWSON}
```

NEXT PAGE

```
{WINDOWSOFF}
{SCROLL-COLUMNS 15}
{WINDOWSON}
```



PACKAGE INSTRUCTIONS

This program is very user friendly in the sense that you, the user, only hit prices and push buttons, the rest is done by the program. The program will alert you to possible errors before you start generating your statistics. This is so that you are assured of getting the most accurate statistics possible.

Directions:

- 1) Hit the "Reset Stat Fields" button to clear the data of the prior user if not done it.
- 2) Next, hit the "Go To Price Grids" button to enter the data entry area. Enter the security prices for each of your stocks and a relative performance index. You may enter prices for up to five stocks and one index. Place the price in the columns under "A - INDEX".

Number of prices entered for each stock/index MUST be the same!!!
Number of prices used for these stocks/index MUST be entered in cell H34!!!
Number of prices used and the number in H34 MUST be the same!!!

ave to input
will at times
This is done
ble.

he/she had

Here you will
nce index.
ces in the

Name Data Fields" button. This ma

continued... Next Page

- 3) After you have entered the same number of
macro assigns range names to each of the stocks'
return columns (which can be seen if you scroll
range names are used in many of the statistic g
selects the appropriate number of return cells fo
in H34. This is why it is imperative that the num
prices you have entered.
- 4) Once you have named the data ranges, and
"Return To 1st Page" button to go to the statisti
- 5) This part is easy, just hit the macro button fo
covariance and correlation coefficient matrices r
be patient.
- 6) Once the stats are generated you can print th
The program is now complete...I hope you find i

prices for each stock, hit the

to the right from the price grids). The
enerating macros. The program
r each stock based on your number
ber in H34 equals the number of

followed any directives, hit the
c generating area.

r any statistic that you desire. The
may take a moment to create, please

hem by hitting the "Print Stats" button.
t useful and efficient.

[Return Home](#)