Breadth Indicators

This is the fourth edition (December 1991) of the PPC Bulletin Board breadth indicators. These files will be of use to stock market technicians who are frustrated by the lack of FREE time series in ASCII format.

You can manipulate these series with your plain vanilla editor (EDLIN is NOT recommended!), and you can easily import the data into the spreadsheet, database, or chart maker, neural network, or technical analyzer of your choice because the data is in ASCII. (I have been using MathCad).

You can always obtain the latest version of these time series from:

        PPC Bulletin Board Service
        213/978-0024
        300 - 2400 baud and USR HST 9600 baud, 8 - N - 1
        When you register, be sure to state your interest in stock
        market technical analysis. The use of this BBS is FREE.
        Files are posted on the whim of the SysOp.

        The EYE of CEPHALON BBS (on intermittently)
        213/978-0024
        300 - 2400 baud and USR HST 9600 baud, 8 - N - 1
        Files are posted by request only.

If you find any errors in this data, please help the cause by reporting the errors to the sysop at the above BBS or to

        PPC Bulletin Board Service
        PO Box 91387
        Los Angeles CA 90009

CAVEAT: This data is extracted from newspapers and other public sources and is subject to error. The advance-decline data has been checked by the checksum method: advances + declines + issues unchanged = total issues traded. No errors were found in this data. The other time series reported here cannot be so checked, and are subject to error. Neither this BBS, the SysOp of the BBS, the sysop's family, nor SysOp's dog shall be liable for the accuracy of this data or for the results of using or interpretation of this data for any purpose.

If you lose your fortune in the market because you devined that Mercury went into Venuus in inferior conjunction in the House of the Rising Sun, then don't blame us!

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The Files: in the following file names, nn denotes the last two digits of a year. Breaking the data down by year makes the file easier to handle in the memory of my Commodore VIC-20.

CONC.BAT   A simple batch file for concatenating years of data into one long file. A separate file for each year saves all kinds of headaches. You may modify CONC.BAT to select time

periods of interest to you.

RAW DATA FILES:

CALnn.DAT   A simple calendar for each year.   Plotting this
data produces time ticks: large ticks for the first trading day
of the year, medium ticks for the first trading day of each
quarter, and small ticks for the first trading day of each month.

NYSETOnn.DAT   The total issues traded on the New York Stock
Exchange each day. Data for market holidays is set to zero.

NYSEADnn.DAT   The number of issues advancing on the New York
Stock Exchange each day.   Data for market holidays is set to
zero.

NYSEDEnn.DAT   The number of issues declining on the New York
Stock Exchange each day.   Data for market holidays is set to
zero.

NYSEUNnn.DAT   The number of issues unchanged on the New York
Stock Exchange each day.   Data for market holidays is set to
zero.

NYSEVOnn.DAT   The composite volume of stocks traded on the New
York Stock Exchange each day. Data for market holidays is set to
zero. We will extend this data back in time; be patient with us!

CAL.DAT   A   master file compiled by executing   CONC.BAT
containing time ticks for the several years of these time series.

NAD.DAT   The net of daily advances less declines on the NYSE.
Data for market holidays will be zero, but this data for trading
days might also be zero.

FILTERED DATA FILES:
Before computing thise files, data for trading holidays is set to
the average of the prior and the following trading day.   Market
holidays may be easily identified by zero volume. Similarly, the
for days when the market volume is abnormally low (Jewish
holidays or trading days adjacent or within a holiday weekend).

MO.DAT   The McClellan oscillator: the difference between the
19 day and the 39 day exponentially weighted advances less
declines.   This index is similar to that used by Gene Morgan in
the "Charting the Market" program on KWHY Los Angeles television
channel 22.

MSI.DAT   The McClellan summation index: this is   the
cumulative sum of the oscillator data.   Note that this indicator
will be similar in shape, but differ in absolute level from the
indicator ploted by Mr. Morgan.

VO.DAT   The McClellan volume oscillator: the difference between
the 19 day and the 39 day exponentially weighted composite volume
for NYSE traded issues.

If you are a basic or a pascal programmer, two other files may be

helpful:

SIZE.DAT   The number of data in the advance-decline time
series and the filtered time series.

VSIZE.DAT   The number of data in the volume and volume
oscillator time series.

1991 Dec 08 The files are updated. The volume data for the
              first two quarters of 1981 are added. I have
carefully reviewd the charts, and found no hint of the pre-
thanksgiving massacre; however, the configuration of the osc-
illator and summation index is similar to the configuration
just before the October 1987 crash. You have been warned, and
I pray that I am WRONG on this on!

1991 Oct 27 The files are updated.   Another quarter of volume
              data was gathered.   I have carefully reviewed the
charts, and found no inkling of the market rally of two weeks
ago, nor its turnaround of last week.

1991 Sep 02 Files are updated.   About two years of NYSE com-
              posite volume data is included, hewever, there is
no way to validate this data.   Also, a time tick file has been
added, as well as files for the net advances - declines, the
Barron's Breadth indicator, the McClellan Oscillator, Summation
Index, and Volume Oscillator.

1991 Feb 22   We have updated the files again and added the data
              for the first few weeks of 1991.   The explanatory
text is corrected, based on information presented in a Gene
Morgan seminar.

1990 Dec 27: We have added the data for part of 1986; this is
              required so that you may view the forwarning of
the apocalypse of October, 1987.   Hereafter we expect to update
this file approximately monthly, extending its coverage both
forward and backward.   The file name will identify the update
date: BREADTHym.ZIP, where y is the year digit (1990 = 0) and m
is the month digit (1 = January, C = December). I do not expect
to be doing this after 1999!   By then some other predictive
indicator will be in use.
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