Average Day Range

This example uses a spreadsheet to show the daily average range for several currencies. Both the 5 day average range and the 365 day average range are shown.

	Pair	5 day ave	365 day ave
1			
2	AUD/CAD	0.0069	0.0094
3	AUD/CHF	0.0089	0.0131
4	AUD/JPY	0.7200	1.1449
5	AUD/NZD	0.0080	0.0107
6	AUD/USD	0.0105	0.0131
7	CAD/CHF	0.0088	0.0123
8	CAD/JPY	0.5808	1.0382
9	EUR/CAD	0.0115	0.0134
10	EUR/CHF	0.0042	0.0135
11	EUR/GBP	0.0069	0.0075
12	EUR/JPY	1.019	1.386
13	EUR/USD	0.01499	0.01566
14	GBP/AUD	0.0125	0.0171
15	GBP/CAD	0.0101	0.0151
16	GBP/CHF	0.0128	0.0178
17	GBP/USD	0.0124	0.0141
18	NZD/CAD	0.0068	0.0084
19	USD/CAD	0.0085	0.0099
20	USD/CHF	0.0111	0.0129
21	USD/JPY	0.3278	0.7957

The data is calculated on a set of daily charts organized in a stack. Each chart has a DYO that calculates the averages and posts the results on the spreadsheet. Here is an example:

A	Expression	[Row] := 5		
B	Expression	[Decimals] := Scale Factor		
C	Expression	[Week] := 5		
D	Expression	[Year] := 365		
E	Function	[0] := Simple Average(Range, [Week])		
F	Function	[0] := Simple Average(Range, [Year])		
G				
H	Action	Find Spreadsheet('ADR')		ADR
I	Action	if True then Cell(1, [Row]) := '[$S]'		[$S]
J	Action	Cell(2, [Row]) := Format([E], [Decimals])		
K	Action	Cell(3, [Row]) := Format([F], [Decimals])		

A – Define a Row variable. Edit this value to change the row location on the spreadsheet.

B – Define a variable with the number of decimals. This value is used to format the values.

C, D – Define variables with the periods for the two averages.

E, F – Calculate simple averages using Range as the data point. The 2nd parameter is the period.

H – Locate the Spreadsheet with the 'ADR' selection.

I – Post the chart's symbol to the 1st column of the spreadsheet.

J – Post the 1st average from Row E and format the displayed result for the number of decimals to show. The average posts in the 2nd column.

K - Post the 2nd average from Row F, formatted for decimal display, and show in column 3.

Download the Template-AverageDayRange package using the Setup | Package feature. The package will install an example template to use, and the Average Range layout.   Opening the layout will create the following stack, and show the spreadsheet with the average ranges.