CSI Technical Journal
May 2005

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from CSI Technical Journals
(Jan 2002 - March 2005)

Holiday Schedule

CSI will be closed for voice communication on Monday, May 30th in observance of the Memorial Day holiday. U.S. exchanges will be closed, but data from other exchanges will be available at the normal posting times. The CSI host computer will be accessible throughout the holiday weekend.

Notice: Delisted Stocks to be Premium Service

Access to data on delisted stocks is now offered as a premium service. New and renewing stock subscribers will receive actively traded stocks, but will not be able to view historical data on delisted markets unless arrangements have been made through CSI marketing. This rate change will affect current subscribers upon renewal of your annual subscription or upon your next monthly invoice.

Delisted Stock Premiums:
$25 per month for month-by-month payment
$18.75 ($225/yr) if prepaid by annual subscription

Index of Tech Talk Questions from CSI Technical Journals
(Jan 2002 - March 2005)

Last month's CSI Technical Journal included an annotated Index of articles we published over the previous forty months. This Journal provides the important feature we left out - that is, an index of Tech Talk topics for the same period. We've grouped related

questions to help you navigate. If any of these pique your interest, click the links to read the answers in the indicated editions.

A few questions presented here have been modified to fit the index format, and those Tech Talk questions that are no longer relevant have been excluded. When multiple questions appear after a single publication date, all were published in the same issue. When multiple publication dates are shown for a single question, related questions appear in the referenced issues. Some products and services may have changed since they were mentioned in Tech Talk, but all listed here are still easily accessible from CSI. Only the current CSI Licensing Agreement and Rate Schedule are applicable at this time. - Editor

Topics (Click the links to view)

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Data Retrieval & Distribution Speed
Merits of "Redownloading" Data
Access to Historical Data
Manipulating Charts
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Commitments of Traders (COT) Data
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Interpreting Tomorrow's Newspaper's Correlation Studies
Servicing Rules and Licensing Agreement
CSI Support Services
Software Versions and Upgrades
Software Maintenance/Problems/Errors
Firewalls
Delta Graphics & MetaStock

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Data Access Time & Frequency
10/03: Q. I've noticed that my new UA upgrade has a "Download/Distribution Selection" screen that offers the choices of "Add List," Edit List," "Delete List" and "Run." What would I use this for? 12/03: Q. The Autoschedule feature of my UA is set to download at 9 p.m. so that it can retrieve updates and process my extensive portfolios and market scans at night. My computer is turned on, with UA running when I leave the office, but when I return in the morning, the computer is not running and the database is not

updated. Why isn't this working? 5/04, 6/04 & 7/04: Q. What time is current-day data available for downloading? 7/04: Q. What times do the "Open" and "Close" prices represent for the various markets?

Intraday Data
7/03, 10/03 & 11/03: Q. How can I get intraday updates from CSI? 1/05: Q. I'm clicking the SnapQuote (SQ) icon on the UA toolbar, but nothing is happening. Why can't I pick up intraday quotes?

Types of Data Provided
11/02: Q. Can CSI supply options data or recommend someone who does? 7/04: Q. The London Metal Exchange's (LME's) continuously forward markets (as opposed to fixed-forward futures markets in the U.S.), have been recommended. Does CSI offer data on these markets? 2/05: Q. Which stock fundamentals are available within UA?

Data Content
3/02: Q. Does CSI provide earnings per share and other fundamental stock data? 6/02: Q. Does CSI provide a daily report showing the current market statistics and net change? 8/03: Q. Will CSI's software allow me to determine which markets are the most active, big movers, etc? 10/04: Q. What happens to the data in the case of company mergers, acquisitions and spinoffs? 1/05: Q. Does UA let me display a newspaper-style list of today's prices for my various holdings?

Data Retrieval & Distribution Speed
12/02 & 1/03: Q. I update the full UA database on a DSL line and have found the downloads have gotten lengthier as time goes by. Is there anything I can do to speed things up? 2/03: Q. My UA downloads take too long and I have tried all your suggestions to improve the speed. What can I do now? 7/03: Q. I'm using the new UA that lets me select which exchanges will be updated immediately and which will be deferred until later. Despite distributing only a small subset of data after a vacation, the process took a long time because over 21,000 stock adjustments, factsheet revisions and corrections were transmitted. Where's the big time savings I was expecting? 4/04: Q. My daily updates seem to fly since I tried your recommended "accelerations." Will you list some additional speed-up techniques in Tech Talk?

Merits of "Redownloading" Data
11/04: Q. Why does UA re-download and reprocesses everything a second time when I make a second download on a given day? 12/04: Q. Should I click the "Redownload" checkbox on UA's Download/Distribution Selection screen?

Access to Historical Data
3/03: Q. The UA factsheets show the start date for IBM as January 2, 1962, but my charts don't go back nearly that far. How can I view the rest of the history? 4/03: Q. I upgraded my UA over the Internet from the CSI website and found that it truncated my historical data. I used to have access to the full history of all the markets and now I don't. What happened and what should I do?

Manipulating Charts
2/03: Q. What is the purpose of the box below my UA charts that says, "no studies"? 6/02: How do you use UA's Trend Line feature? 3/03: Q. My UA charts show about a year of history, regardless of the quantity of available data. How can I see a more

detailed view of a shorter time period? 4/03: Q. If I add a study such as RSI to a single UA chart, is there a way to automatically add the same study to subsequent charts? 6/03: Q. Some of the stocks I chart from my UA portfolio display with a "d" appended to the stock symbol, as "IBMd" for IBM. What does this mean? Q. Can I display two UA charts on the screen at once? 10/03: Q. No matter how many times I select Detrend on the charting preferences screen, my charts still display with non-detrended data. What's going on? 3/04: Q. How do I create a spread chart with UA? 12/04: Q. I would very much like to be able to add spaces to the right, above, and below my UA charts to provide room for my thoughts and forward-looking indicators. Will you please add this feature?

Studies
4/02: Q. Does UA offer more studies than the five listed on the Chart Tools menu? 11/02: Q. It looks like the seasonal study tool generates an "index rating" for every trading day of the year based on prior years' information. Please explain how the rating number is computed and what it represents. How does the + or - 3 sigma confidence rating come into play? 6/04: Q. An associate mentioned that he loves the ever-expanding list of technical indicators offered by UA. I don't have any new choices. How can I get more studies?

Continuous Back-Adjusted and Nearest-Future Contracts
11/02: Q. Where can I get information about the new "generate forward" option on the UA data selection screen [for back-adjusted contracts]? 10/03: Q. I'm trying to do a "what if" study using some back-adjusted data, and would like to substitute a few hypothetical prices for real ones. I think I'm doing it right, but UA won't let me edit the cell. What am I doing wrong? 5/04 & 3/05: Q. Do CSI's proportionally back-adjusted series give an accurate percent return? Q. Please give an example of how adding a fixed number to back- and forward-adjusted continuous contracts affects prices. 11/04: Q. I am using your back-adjusted futures data with the C++ adjuster and the date method of rolling contracts. There is a great variance between the "close old contract, close new contract" and using the "open old contract, open new contract" choices for handling the gap in testing results. Which representative price choice is most accurate for simulating real-time trading? 1/05: Q. I am trying to create a continuous chart from a series of futures and can't get the hang of the instructions in your help files. I want to tack one series onto the end of the next with the determining factor being volume traded. How do I do this? 3/05: Q. I am a stock trader and would like to begin technical analysis on futures. Is there a way to turn individual contracts into long-term charts for entire commodities? Q. I'm testing a trading system using back-adjusted futures contracts. Will my profit projections be distorted?

Commitments of Traders (COT) Data
2/03 & 6/04: Q. How can I tell which graphic time-series line is which in the Commitments of Traders data? 2/05: Q. I can't find Commitments of Traders data in the UA Factsheets. Where are they?

Cash/FOREX Data
1/04: Q. Some of the foreign currencies I follow are calculated using the opposite perspective from what I would prefer. For example, I want to know how many U.S. dollars can be exchanged per Canadian dollar, but CSI quotes Canadian dollars per U.S. dollar. Is there a way to change this? Q. Where does CSI get its CASH FOREX data? Q. How representative of worldwide markets are CSI's FOREX quotes? Q. Sometimes my FOREX CASH data seems to represent an open, high, low and close,

but other times there are just two prices across the four price fields. Please explain. Q. What time period is represented in a daily quote for FOREX CASH data?

Portfolio Management
6/02: Q. I just tried to add a new stock (an IPO) to my UA portfolio, but the Portfolio Editor says it doesn't exist. How should I handle this? 6/03: Q. I fiddled around with the size of the column headings in UA's Portfolio Manager panel. How can I get them back to normal? Q. I spent some time setting up a portfolio of back-adjusted futures contracts with individualized roll-over specifications, accumulation methods, etc. Is there any way to give a copy of that portfolio to an associate? Q. Can I put a list of stock symbols from an MS Word file into a UA portfolio?

Position Manager
5/03: Q. I use Position Manager to keep track of my trading account equity. Everything ran perfectly until I added an overseas market. Now the account value is not correct. How can I fix this? 9/03: Q. Can I chart the data I receive through Position Manager with my UA software? Why do advertisements pop up when I'm running Position Manager? Q. How does Position Manager handle price updates for markets traded in different currencies? Q. Does Position Manager automatically update intraday quotes? Q. Can Position Manager accommodate margined investments?

MarketScanner
8/03: Q. Can UA's MarketScanner scan for symbols that meet certain criteria as of a certain date instead of the last bar/date on record? Q. I'm a programmer and would like to know if there is an API for the MarketScanner that will allow my software to make queries and return the symbols that meet my criteria. Is there?

Interpreting CSI Market Facts
12/03: Q. In looking though the UA commodity factsheets, I notice an Average Total Volume field. Exactly what does this represent and why is it included in market facts? 9/04: Q. How does one go about interpreting the Pricing Formats shown on the UA Factsheets? 2/05: Q. The UA Factsheets include an "Active Months" column for commodities that uses a cryptic set of "I"s and "V"s. What do these mean? Q. I can't make out all the headings on the UA factsheets because the columns are very narrow. How can I see the full descriptions? Q. I'm interested in analyzing the earliest historical data CSI has to offer. How can I find the start dates of the earliest series in my database?

Price Presentation Discrepancies
2/02 & 9/04: Q. I have discovered a discrepancy between the exchange's quotes and CSI's quotes for the CBT's Ten-Year Treasury Notes (TY) and Five-Year Treasury Notes (FV). As I understand it, both of these products are traded in 32nds and halves of 32nds, but CSI quotes them in 64ths. This convention requires additional computations to convert an UA quote to the exchange's preferred presentation, which gives me trouble with my analysis. Can you suggest a remedy?

Data Discrepancies/Accuracy
9/02 & 5/04: Q. I'm looking at a stock chart provided by a service that gets its data from CSI, but the prices don't match the ones I get directly from CSI. In fact, this third-party chart shows stock prices that dip below zero. What's the problem? 5/03: Q. Every month the CSI "Error Report" is quite short, but my UA software sometimes shows a very

significant number of "Corrections." Please explain. 6/04: Q. I am concerned with the jump that sometimes occurs in your Globex data between the close one day and the open the next. Please explain this jump in price. Q. There seems to be a problem with my CBOT 5-Year Swap Futures contracts (CSI#726 and #727). The quotes are slightly off from what I'm expecting. Why and what should I do about this? 12/04: Q. My data for the December 2004 contract of the three-year Korean Gov't Bond (KTB) appears to be in error. The low is way outside the normal range and another quote vendor has supplied a more reasonable price. Is this an error?

Application Programmer Interface (API)
11/02: Q. When I use the UA API, the CopytoClipboard function returns a smaller count for the number of bars than the Retrieve function does. Any idea why this is? 1/03: Q. I have developed my own fully automated analysis system and would prefer to avoid the approach used by UA's API for processing data. Are there any other options for retrieving data?

Accessing Tomorrow's Newspaper
2/02: Q. I tried to access "Tomorrow's Newspaper Today," but my User Name and Password weren't accepted. How can I view the Online Newspaper? 3/02: Q. I'm interested in viewing the Online Newspaper, but I'm not seeing it as an option. How do you get there? 4/02: Q. It is now 7:35 p.m. Eastern Time and I've just looked at the Online Newspaper - only to find yesterday's market numbers. At what time can I expect to find today's edition of "Tomorrow's Newspaper"? Q. Yesterday I started reading an interesting article on the online newspaper. I would like to finish it today, but it is no longer listed on your website. Can I go back to yesterday's news?

Interpreting Tomorrow's Newspaper's Correlation Studies
2/04: Q. How can I evaluate markets for intermarket straddles when their prices are very dissimilar, e.g. comparing the Dow Jones Industrial Average's 10,000-point value with the price of gold - roughly $400 an ounce? Q. When considering straddle trades between two different markets, what type of futures data should I analyze? 11/04: Q. I have been using the Correlation Tables on the CSI website, looking at a 12-year study of Ten-Year T. Notes-Day (TY2) compared to all commodities. Several similar commodities (such as the Eurodollar, LIBOR and Fed Funds) appear to have both strong positive and negative correlations, respectively. Can this be correct?

Servicing Rules and Licensing Agreement
10/02: Q. Do the forward delivery months of the London metals count as one commodity under the License Agreement? What about day-only and combined-session series and redundant markets within different portfolios? Q. I keep data in a few different formats for export files that I use with my analysis programs. Does the number of export formats I choose affect the total market count? 5/03: Q. I originally signed up to receive just stocks and indices from CSI, but would like to include commodities in my daily updates. How do I make the change?

CSI Support Services
2/03: Q. Is there a way to search the CSI Technical Journals online? 10/03: Q. The CSI support staff keeps talking about "UA Preferences." My software doesn't have such a menu. What are they talking about? 9/04: Q. I have an idea for market analysis, but don't know how to program the algorithm. Will someone at CSI do it for me?

Software Versions and Upgrades
9/02 & 6/04: Q. The CSI Technical Journal frequently mentions new releases and upgrades for UA. How do I get these? 2/03: Q. How do I find out if I have the latest version of UA? Q. I helped a friend with the initial setup of UA, and although he got the same UA version I did, he had several additional installation screens regarding Borland Database Engine (BDE). Do I need this too?

Software Maintenance/Problems/Errors
1/03: Q. I think I've found a bug in the UA program. How do I report this? 7/03: Q. There are occasional gaps in the volume data for some of my London commodities. They seem to coincide with days I refreshed history files. Can these gaps be prevented? 3/04: Q. My UA software will not run at all. What should I do? Q. How can I back up my UA onto a CD ROM? 4/04: Q. The longer I leave my computer running, the more likely UA is to fail. Is this just a coincidence? 12/04: Q. Ever since I upgraded my computer with the new XP Service Pack 2, strange notices have been appearing on my screen. What should I do about these?

Firewalls
5/03: Q. I tried modifying the security software on my computer, which runs on Windows XP, but I'm still unable to download quotes. Is there anything else I can do? 11/03: Q. I just installed UA on a new computer, and it seems to download perfectly even though I haven't disabled the Internet security system. Disabling was required for every download with my old computer. Is there a problem I can't see, or has the security conflict been resolved?

Delta Graphics & MetaStock
1/02: I'm a Delta Graphics customer who recently began back-testing with UA. My initial one-day-at-a-time walkthroughs went just fine, but a gap has suddenly appeared in my data files. I think it happened when I clicked on "Manual Database Distribute" without first retrieving any data. What do I do now? 1/03: Q. I use MetaStock® and have recently had problems with spikes in my data. Please advise. 4/03: Q. Despite downloading after everything is posted on the CSI database, some of my MS format export files include out-of-bounds data, and some files are not updated to the current day. What can I do? 9/03: Q. I exported some futures contracts to MS format files with UA for use with a third-party program. After I deleted some unwanted files, they are still represented in the Master File Directory. How is this possible?

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