

CSI TECHNICAL JOURNAL

DATA ♦ SOFTWARE ♦ SERVICE

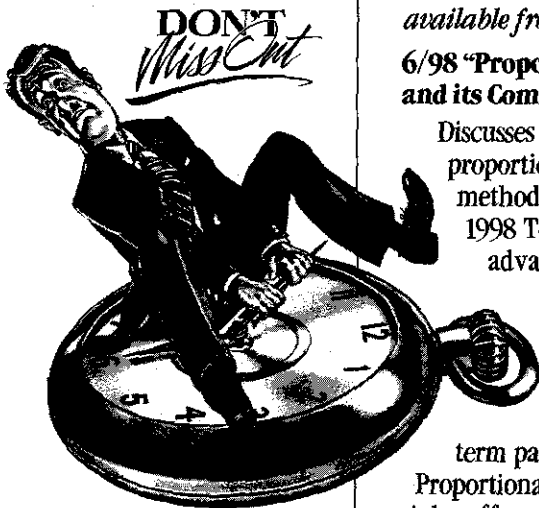
Volume XIV, Number 7

July 1998

\$10.00

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Editor: Sabrina Carle
Publisher: Commodity Systems, Inc.
Layout/design: Moran Advertising, Inc.

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Technical Journal Index

We are often asked for reprints and copies of past CSI Technical Journals. The following is a partial list of feature articles published over the last few years, including the date of issue and a brief description of the content. We'll continue the index next month. Back issues are available from CSI for \$5 each.

6/98 "Proportional Back Adjusting and its Comparative Advantages"

Discusses Unfair Advantage's® new proportional back-adjustment method announced in the May 1998 Technical Journal. The chief advantage of this technique is the elimination of negative values in long-term price series, while still allowing current data to reflect the near-term past. Charts are included. The

Proportional back-adjustment principles offered here were inspired by Thomas Stridman, who presents the idea in his article "Data Pros and Cons," in the 6/98 issue of Futures Magazine.

5/98 "Using Unfair Advantage to Analyze Corn Seasonality" (By Steven Davis)

Discusses Unfair Advantage's capabilities as a staging ground for commodity analysis. This is illustrated by using UA to analyze the historical profit paid to speculators to insure against crop yield failure, Crop Risk Premium, in Corn.

"A New Back-Adjust Option for UA"
Introduces Unfair Advantage's new back adjustment method which corrects a flaw that sometimes forces a back-adjusted series to reach into negative territory. This new version splices contracts together using percentage or proportionate changes in place of arithmetic changes.

4/98 "Validating Trading System Performance"

Outlines important considerations for developing a market trading system. Criteria include: selecting the right input; limiting parameter control; avoiding price-determines-price modeling; watching the effects of weather on commodity pricing; and others.

3/98 "Unfair Advantage's New Back Adjuster"

Introduces Unfair Advantage's back adjustment module which enhances the program's ability to analyze decades of history on any given futures market as a single continuous time series. These time series can be prepared from multiple delivery months, derived from many different futures contracts over time, using version 1.66 beta and 1.67 beta, without manually piecing together trading results.

"Easy Money" CSI's referral bonus lets you earn a \$25 discount for yourself and a \$25 discount for your friend when they subscribe to CSI.

2/98 "In Search of Greener Pastures"

(by Sabrina Carle)

A novice international investor's look at the opportunities and pitfalls of trading overseas.

"Storm Warnings" How Datastorms (the on-line equivalent of tornadoes), bog down the World Wide Web.

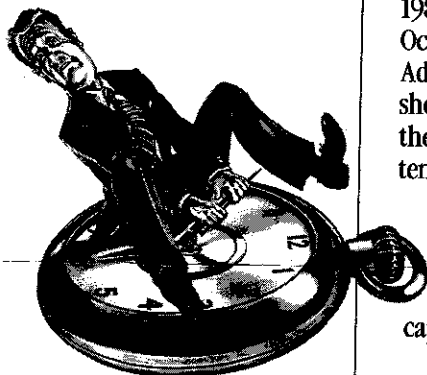
1/98 "The Importance of Detrending Historical Series Before Simulating Past Performance"

Discusses detrending CSI's historical data for the simulation of past performance over time to remove "the unattainable gain."

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Technical Journal Index

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DON'T
Miss Out

12/97 "UA's Seasonal Study Uncovers Stock Market Seasonality – Recent Weakness Predicted"

Discusses the ten-year anniversary of 1987's Black Monday and other bad Octobers in the market. Unfair Advantage's cumulative Seasonal Index shows that there may be something to the growing aversion to trading in the tenth month of the year.

"Tax Alert for Mutual Funds"

Reveals how the timing of mutual fund purchases becomes important when distributions of year-end capital gains affect your tax burden.

"Reducing Equity Drawdowns and Fostering a Prudent Trading Style"

Discusses the subtle nuances of diversification, which can help grow investments in greater safety.

11/97 "Preparing for the Year 2000: The Expression of Dates Beyond 1999"

Gives a quick overview of the Y2K bug and the steps CSI has taken to avoid a catastrophe at 12:00:01 on January 1, 2000. As this article reveals, the CSI database and software are already functioning with post 2000 dates due to the nature of the futures industry.

"Paying Annually Can Make a Difference" Information on CSI's discounted prepaid portfolio packages.

"Refining Unfair Advantage's Computed Contract-Generation Capability" Looks at Unfair Advantage's many user-defined options for creating computed contracts.

10/97 "Unfair Advantage and CME Lead the Way to Internet Analysis and Investing"

Discusses the E-Mini S&P 500 contract which began trading electronically on September 9 at the Chicago Mercantile Exchange (CME). It includes pros and cons to trading through the Internet and demonstrates a sample "Web Trader's Day."

"Outliers on the E-Mini S&P 500"

Explains the frequent out-of-range prices in this contract.

"Notice of Unfair Advantage Price Change" Outlines changes that affect multiple daily accesses and multiple accounts at the same address.

9/97 "CSI's Global Database Brings International Markets Into View"

Overviews the various domestic and overseas markets available to CSI subscribers, focusing on the importance of having a global point of reference for international investing.

"QuickTrieve® 4.07 Beta Version Released"

Introduces the Beta Test version of QuickTrieve v.4.07 through CSI's Internet web site. The primary change from v.4.06 is support of the revised CSI (QuickTrieve) format, which can now accommodate a greater range of price data (up to 256,000). This upgrade allows traders following the ever-rising stock indices to view non-truncated data series for most markets. Like QT v.4.06, this is a DOS program.

"CSI Data Format Change" Documents a change to the heavily used CSI (QuickTrieve) format which will allow it to accommodate pricing statistics in their integer form that ranges from 0 to 256,000 (128,000 for back-adjusted series). Previously, the integer range was -99,999 to 99,999. This change should preserve the utility of the CSI format through the year 1999 for most, if not all, markets. Additional modifications to accommodate the year 2,000 and beyond are in the works.

8/97 "When a Format Isn't a Format (and What Difference it Makes to You)"

Introducing the format-less API applications being added to Unfair Advantage. Users of the API will be free from writing software that conforms to any pre-determined standard.

July/Summer 1997 "Computed Contracts: Their Meaning, Purpose and Application"

Presents all the continuous contract series offered by CSI, including Nearest Future, Gann, and Perpetual Contract®

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Tech Talk

Q. *I used Unfair Advantage's new "Refresh History" option to re-collect all data for the markets in my portfolio. This was a time-consuming project, after which I was forced to delete all data for the markets I didn't refresh. How can I restore my entire database?*

A. Version 1.70 and above of Unfair Advantage use an improved file structure for database (CDB) files. The software can either continue updating files in the old format, or create and update files in the new format, but not both. Using the "Refresh History" option eliminates the possibility of using your old files, so the software forces you to choose between deleting all unrefreshed files or aborting the refresh session.

To get the full history on other markets, use the "Refresh History" option again, selecting only those markets that you haven't already refreshed. But **FIRST**, change your User Settings to de-select the prompt that forces the deletion of existing CDB files. To do so, select "User Settings" from the View menu, then click on the "General" tab. Look at the prompt saying "Delete all CDBs is required for history refresh." If the box is checked, click on it to uncheck the option. If this option is already unchecked, exit without making changes. The next time you refresh your database, you will be allowed to preserve your existing CDB files.

If you would prefer to receive a new CD of all historical data in the new format, please contact CSI marketing or customer service with your order and credit card information. A \$10 fee covers the cost of the CD and domestic postage.

Q. *I just upgraded to Unfair Advantage version 1.70 through the CSI web site. Unfortunately, my back-adjust feature is no longer working. What now?*

A. We have had some problems with our web-site upgrades, causing regrettable inconvenience and delays for some customers. Any time you receive

an upgrade that does not function as expected, please report the problem to CSI via email, then delete your entire UA folder. Use your backup copy of the previous UA to restore functionality at the previous level.

We now **INSIST** that you preserve a backup copy of your working UA before downloading an upgrade from the web site. Here's how:

Backing Up Your UA Directory:

Click your computer's Start button, go to Programs, and then click Windows Explorer. A screen showing your computer's file system displays. First find your UA folder in the root directory and check to see if it is your working folder by clicking on it and confirming that the file UA.exe is present. (If you installed UA anywhere other than the default folder on drive C, you'll have an additional, but incomplete C:\UA folder created by the sample portfolio.) Once you have located the proper UA folder, click on it, then click the Edit menu and click "copy." Next click your TEMP folder, and, from the Edit menu, click "paste."

This creates a duplicate copy of your UA folder (including its subdirectories) in the TEMP folder. Click the UA folder (in the TEMP folder), then click the File menu. Click "Rename" and enter the new name as OLDUA. Press Enter to complete the renaming. You are now ready to download your upgrade. The upgrade will overwrite the original UA folder, but will not affect your OLDUA copy.

If you should need to revert back to this version of UA, first delete the non-working UA folder, then copy the OLDUA folder back into your root directory. Rename the folder UA, and proceed as usual.

If you do not have a TEMP folder, create one by clicking the File menu (from the root directory). Click New, and then click Folder. A new folder will be created and you'll be prompted to name it. Type TEMP and press Enter. Then proceed as above. ♦

Each month in this Journal, our technical support staff addresses issues of interest to many CSI subscribers in a question-and-answer format. This month, they present questions about Unfair Advantage.

Delete your UA directory:

- Before re-installing from a new CD
- Before reverting to your backup copy

Don't delete your UA directory:

- Before upgrading from the website