

Core Data Sets by Source



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Core Data Sets By Source

Introduction

LIM supplies "Survivor Bias Free-Databases" data from many reliable, reputable sources. Many of these vendors provide time-series data as part of our core database. This document lists vendors of the core data packages. For more information on our optional data providers, see the [Optional Data Sets by Source](#) document.

Treatment of Daylight Savings Time

Data from various LIM vendors of US and European Electricity markets is quoted 24 x 7 on an hourly or more frequent basis. Because these markets typically adhere to local time zone patterns, there is a transition each year from the "Summer" clock (Daylight Savings Time or DST in the US) to the "Winter" clock. On the transition day, there are 25 hours in one day. LIM's data warehouse now captures values for the 25th hour and distributes the data to clients as a separate time series.

Action Economics

As a core data provider to LIM, Action Economics provides up-to-the-minute international economic indicator "as first reported" and revisions, as well as market survey consensus figures for the indicators. The market consensus estimates are taken from the Action Team's comprehensive weekly global economic surveys, which gauges consensus thinking in the major markets around the globe.

Action Economics is one of the most experienced and respected US economics teams in the financial markets, with a combined 80 years of experience covering the US economy and markets. The economics team consists of trained economists with market experience, including former members of the IMF, Federal Reserve and the Commerce Department. Previously, the US economics team won many industry and client survey awards when they were part of MMS International.

Data Supplied: Consensus estimates, "as first reported" and revisions of international economic indicators. The Action Economics symbols are located under the following MIM paths:

- TopRelation:EconomicIndicators:USA_Economic:USA_Actual
- TopRelation:EconomicIndicators:USA_Economic:USA_Estimate

- TopRelation:EconomicIndicators:USA_Economic:USA_Revised

The indicators are updated immediately upon release. The survey medians are updated weekly.

For more information on the dataset, please contact:

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Sales Manager
Phone: +1 (650) 556-9594
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Website: www.actioneconomics.com.

For other information please contact the LIM support desk: support@lim.com.

The Bank of England

The Bank of England provides Trade Weighted Currency Indices. This data is located in your MIM at the following path: “TopRelation:ForeignExchange:BankOfEngland”.

Website at: www.bankofengland.co.uk.

For other information please contact the LIM support desk: support@lim.com.

Chicago Board Options Exchange (CBOE)

The Chicago Board Options Exchange (CBOE) provides market statistics only. For equity option prices, see the [OptionMetrics](#) listing on the [Optional Vendor Data Offerings](#) Web page.

Website: www.cboe.com.

For other information please contact the LIM support desk: support@lim.com.

Commodity Futures Trading Commission (CFTC)

Futures data comprising the Biweekly Commitments of Traders (COT) report issued by the Commodity Futures Trading Commission (CFTC).

For dataset information, contact:

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Website: www.cftc.gov.

For other information please contact the LIM support desk: support@lim.com.

Commodity Research Bureau (CRB)

Operating since 1934, formerly Knight Ridder (KR), CRB's DataCenter provides financial and commodity information from its futures market historical databases.

Data Supplied: Daily Futures Prices and [Implied Volatility](#). For dataset information, please contact Mark Doyle at mark@crbtrader.com.

Website: www.crbtrader.com.

For other information please contact the LIM support desk: support@lim.com.

Date Files

Date files exist outside of the normal XMIM database in plain text files located in sub-directories of the ~xmim/dates directory.

- Data Supplied: US and World holidays
- Economic indicator release dates
- Miscellaneous date files including FOMC, OPEC, Presidential approval ratings and airplane disaster information

See the [LIM Database Catalog](#) for more information on the dates files.

Deutsche Bank Liquid Commodity Indices

Deutsche Bank provides the Deutsche Bank Liquid Commodity Index (DBLCI) and the Deutsche Bank Liquid Commodity Index - Mean Reversion (DBLCI-MR) - two new indices which will track the performance of investments in a small set of liquid commodities.

Commodities tend to trade within wide but defined ranges due to the simple economic principles of supply and demand. As prices rise, supply is increased through new production capacity, the use of alternative sources and circumventing quota systems. At the same time there is a reduction in demand. The opposite forces come into play when prices fall below their long term averages. The net effect is to keep commodity prices bound around their long run average price. The DBLCI-MR capitalizes on this recurring characteristic of commodities and applies these in a rule-based methodology.

The DBLCI is the base index and is composed of six commodities: Sweet Light Crude, Heating Oil, Aluminum, Gold, Wheat and Corn. Each commodity has a constant weighting, which reflects world production and inventory so that the index provides a diverse and balanced commodity exposure.

The DBLCI-MR explicitly uses variable weights for its constituent assets to capture the mean-reverting properties of commodities. The weights depend on price deviations from long term averages. The result is extra returns from holding a diverse portfolio of assets while lowering volatility of returns.

Both indices show good return performances and a low correlation to traditional assets which makes them good diversification assets. Back-tested returns outstrip those of rival indices - the average annualized return from 1988 to 2002 from the DBLCI has been 10.7%, while the DBLCI-MR generated returns of 11.9%.

Both indices are quoted in total return terms representing returns both on commodities and the cash sum invested. The indices are calculated in USD and hedged returns are also calculated in a variety of major currencies.

For more information on this dataset contact:

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Deutsche Bank
Head of Commodities Correlation Trading
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Website: www.deutsche-bank.com.

For other information please contact the LIM support desk: support@lim.com.

Energy Information Administration (EIA)

The Energy Information Administration (EIA), created by Congress in 1977, is a statistical agency of the US Department of Energy. The EIA provides policy-independent data, forecasts, and analyses to promote sound policy making, efficient markets, and public understanding regarding energy and its interaction with the economy and the environment.

Data Supplied: LIM collects EIA data via the Weekly Natural Gas Update, Weekly Petroleum Status, Weekly Coal Production, Gasoline and Diesel Fuel Update and the Petroleum Supply Monthly Reports.

For more information on this dataset, contact:

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Email: roy.kass@eia.doe.gov

Website: www.eia.doe.gov.

For other information please contact the LIM support desk: support@lim.com.

Federal Reserve Banks of Dallas and St. Louis

The Federal Reserve System is the central bank of the United States. Established by Congress in 1913, the Federal Reserve System consists of the Board of Governors—a central governing body in Washington, D.C.—and 12 regional Reserve Banks. The Federal Reserve's responsibilities fall into three broad categories: Managing the nation's supply of money and credit, regulating certain banking institutions to ensure their safety and soundness, and serving as a bank for depository institutions and the federal government. Data Supplied: Economic and Monetary Indicators.

Websites:

Federal Reserve Bank of Dallas, FRED www.dallasfed.org Vendor Contact: Tom Pullman +1 (314) 444-8562

Federal Reserve Bank of St. Louis, FLASH www.stls.frb.org

For other information please contact the LIM support desk: support@lim.com.

Global Insight

Global Insight (formerly DRI-WEFA) was created by the integration of DRI and WEFA, two of the most respected economic information companies in the world. Global Insight provides a comprehensive coverage of countries, regions and industries.

Data Supplied: "Survivor Bias Free-Data" including active and retired pricing coverage for AMEX, NASDAQ and NYSE exchanges, includes prices, splits, EPS, dividends, and share outstanding. Additional coverage includes ETF's, economic metrics, CPI, GDP, and LT Government Bonds for the G7.

Corporate Actions: LIM processes complete corporate actions within its databases. Equity prices are provided fully adjusted for splits, dividends, and cash equivalent distributions. In addition, the split and dividend data is provide for further detailed analysis and un-split capabilities for rendering as-traded pricing. LIM also includes accurate shares outstanding and earnings per share for detailed valuation analysis.

Survivor Bias: LIM acquires and distributes survivor bias free databases which include companies that are no longer actively trading. Such bias can materially affect back testing results leading to the overestimation of real gains. By including these companies who are now either acquired, insolvent, or private, a more realistic money manager can be assured that they have properly balanced their strategy to take these factors into account.

For more dataset information, contact:

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Email: todd.eisner@globalinsight.com

Website: www.globalinsight.com.

[Global Insight Data Announcement – October 2003](#)

For other information please contact the LIM support desk: support@lim.com.

Global Industry Classification Standard (GICS®)

GICS was designed to classify a company according to its principal business activity. To make this determination, MSCI Barra and Standard & Poor's use revenues as a key measure of a company's business activity. Earnings and market perception, however, are also recognized as important and relevant information

for classification purposes and are taken into account during the review process. For a detailed description of GICS, please refer to the MSCI website at www.msccbarra.com and Standard & Poor's websites at www.gics.standardandpoors.com and www.spglobal.com.

The data is classified by major market sectors, then divided into industries, and further subdivided into multiple sub-industry categories. The major market sectors are: Consumer Discretionary Sector, Consumer Staples Sector, Energy Sector, Financials Sector, Health Care Sector, Industrials Sector, Information Technology Sector, Materials Sector, Telecommunication Services Sector and Utilities Sector.

For information on the data layout in the MIM, query examples, and a more detailed description of the data, go to the [GICS Core Data Vendor Document](#).

For information on the LIM Path and the GICS code, go to the [LIM-GICS xls](#).

Website: www.gics.standardandpoors.com and www.spglobal.com.

For other information please contact the LIM support desk: support@lim.com.

Green Exchange Powered by Nymex

The Green Exchange will be the most globally integrated marketplace for the trading of environmental products. It will enable market participants to gain exposure to environmental trading markets and manage their risk via a diversified product slate; from Europe's carbon allowances and Kyoto-based carbon credits to US voluntary carbon credits, renewable energy credits, and emissions allowances. All of these products can be traded on the CME Globex® trading platform and cleared through the NYMEX clearinghouse.

For more dataset information, visit the [Green Exchange website](#) or contact:

NYMEX, +1 (212) 299-2100, thegreenexchange@nymex.com or

Evolution Markets, Evan A. Ard, +1 (914) 323-0210

International Petroleum Exchange (IPE)

On the ICE website (www.theice.com), there is a table with prices that represent the weighted average of all priced trades for the front two IPE Brent Crude futures months, as recorded by IPE staff, executed on the Exchange during two time intervals during the trading day. EFP, EFS and settlement trades are not included in these weighted averages.

The Brent Marker symbol "FB" is located in your MIM at the following path: TopRelation:Futures:Ipe and has two corresponding columns "Marker1Minute" and "Marker5Minute".

IPE Brent Markers are downloaded from the ICE website at 2 p.m. Central Time and are distributed to your MIM by 3 p.m. Central Time.

For details on the IPE Brent Markers, see the ICE website at www.theice.com and select the link for "IPE Brent Markers".

For other information please contact the LIM support desk: support@lim.com.

London Bullion Market Association (LBMA)

The LBMA is an association of banks, fabricators, refiners, shippers and brokers involved in precious metals trading in London.

Data Supplied: Gold and Silver Fixings and Forward Offer Rates. The data is located under the following paths:

- TopRelation:Energy:Metals:Gold:Lbma
- TopRelation:Energy:Metals:Silver:Lbma

Website: www.lbma.org.uk

London Platinum and Palladium Market (LPPM)

Established in May 1987, the LPPM is a trade association, the purpose of which is to promote professional trading in London of both platinum and palladium.

Data Supplied: Palladium and Platinum Fixings. The data is located under the following paths:

- TopRelation:Energy:Metals:Platinum:Lppm
- TopRelation:Energy:Metals:Palladium:Lppm

Website: www.lppm.org.uk

MBH Commodities

Technical, cyclical and seasonal methodologies in the future markets including the following: Key Date Seasonal analysis, the Daily Sentiment Index, the MA Channel techniques, numerous concise market patterns,

and variety of short term and intermediate term trading methods including the Critical Time of Day and the TMB, which are both designed exclusively for day-trading.

Data Supplied: Futures, Daily Sentiment, MBH Commodities

For more dataset information, contact Jake Bernstein at jake@trade-futures.com.

Website: www.trade-futures.com.

For other information please contact the LIM support desk: support@lim.com.

MJK and Associates

MJK and Associates provides data on futures information about price (open, high, low and close), open interest, volume, total open interest and total volume. The futures come from the following exchanges: BMF, CBOT, CME, EUREX, SFE, KCBT, LIFFE, HKEX, IPE, MATIF, MGEX, MX, NYBOT, SGX, SIMEX, TIFFE, TSE, WCE, NYMEX, COMEX.

[US Futures Exchange Data](#), [Data Announcement: NYBOT Ethanol](#).

Vendor Contact: Mark Marriot, +1 (805) 528-8043

For other information please contact the LIM support desk: support@lim.com.

NOAA, Government Weather Data

Data Supplied: Daily Weather Summaries

Website: www.noaa.gov.

For other information please contact the LIM support desk: support@lim.com.

US Geological Survey (USGS) Data

The US Geological Survey contains information gathered by the Mineral Information Team, a group that "canvasses the nonfuel mining and minerals processing industry in the US for data on mineral production, consumption, stocks and shipments." (Quote from the USGS website.)

Data Supplied:

| | |
|---------------------------------|---|
| USGS.PRIMARY.METALS.LEADNDX | MII Primary Metals Leading Index |
| USGS.PRIMARY.METALS.COINNDX | MII Primary Metals Coincident Index |
| USGS.COPPER.LEADNDX | MII Copper Leading Index |
| USGS.COPPER.COINNDX | MII Copper Coincident Index |
| USGS.STEEL.LEADNDX | MII Steel Leading Index |
| USGS.STEEL.COINNDX | MII Steel Coincident Index |
| USGS.METAL.PRICES.LEADNDX | MII Leading Index Metal Prices |
| USGS.METAL.PRICES.NDXGRTHRATE | MII Nonferrous Metals Price Index Growth Rate |
| USGS.METAL.PRODUCTS.INV | MII Us Nonferrous Metal Products Inventories |
| USGS.METAL.PRODUCTS.INVGRTHRATE | MII Us Nonferrous Metals Products Inventories Growth Rate |

Note: There is one column (implicit) associated with each data symbol.

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