
Adding Your Own Data with the IT Data Editor

for use with Expert Allocator and Expert Performance Analyst

by Investment Technologies

*Telephone 212/724-7535 Fax 212/208-4384
Support Telephone 203-364-9915 Fax 203/547-6164
e-mail support@InvestmentTechnologies.com Website www.InvestmentTechnologies.com*

Contents

Chapter 1: Adding Data from Excel	1
Overview	1
Creating an Excel File with Your Data	1
Importing an Excel File	1
Updating Data from Excel	3
Chapter 2: Adding Data Manually	4
Overview	4
Adding a User Module Manually	4
Adding a New Series Manually	5
Entering Return Data for a Series	6
Updating Data Manually	7
Chapter 3: Formatting Excel Files	11
Specifications for Importing Data	11
Format Requirements	11
File Specifications	11
Worksheet Format	11
Categories for Classifying Series	13
Sample .XLS File	13

Chapter 1: Adding Data from Excel

Overview

To add a new user module and/or new series from an Excel workbook, follow these steps:

1. Create an Excel file with your data.
2. In the IT Data Editor, import the spreadsheet file using **Update Database**.

Creating an Excel File with Your Data

Tip: Keep the original .XLS file for later use when updating return information.

Enter series header information and return data into an Excel workbook. For easy handling, use one of the pre-formatted Excel templates provided in the SSIWIN directory (DEDTPLMO.XLS for monthly returns and DEDTPLQU.XLS for quarterly returns).

Make sure the file is formatted and saved according to the specifications described in “Format Requirements” on page 11. An illustration is provided in “Sample .XLS File” on page 13.

Keep in mind that a series name can be used only once and in only one data module. Also, a module name can be used only once. Up to 255 series can be placed in a single worksheet. For Excel 5.0 workbooks, multiple worksheets may be used to import series.

Importing an Excel File

Click **Update Database** in the IT Data Editor menu to add a new user module and/or new series from an Excel workbook. The **Open Excel/Data Editor File** dialog box appears (see Figure 1-1).

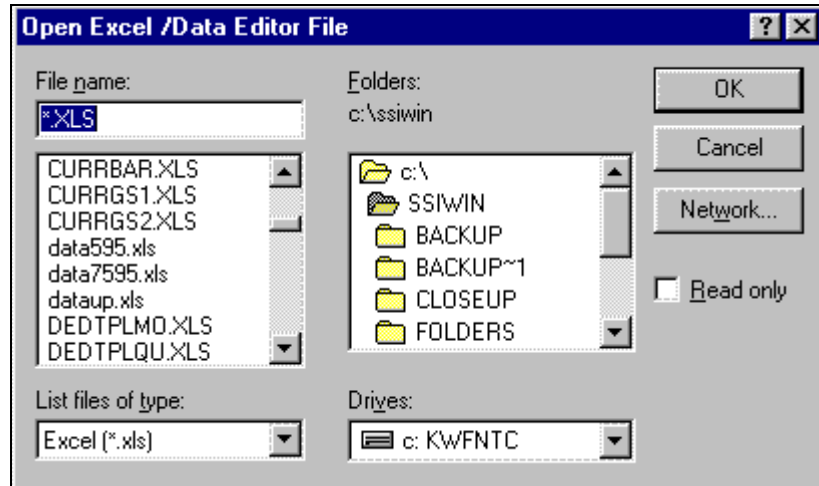


Figure 1-1 Open Excel/Data Editor File Dialog Box

A list of available .XLS files is displayed. If necessary, select a different disk drive in the Drives list or a different directory in the Directories list.

Select the file you want to open from the File Name list by double-clicking the name with the left mouse button. Or type the name of the file in the File Name text box and choose **OK**. The **Time Series Update** dialog box appears (see Figure 1-2).

In the Time Series Update window, the message **Status: File Loaded** is displayed if the spreadsheet file has been properly formatted. If an error message appears, make sure your spreadsheet file is formatted according to the specifications outlined in “Format Requirements” on page 11.

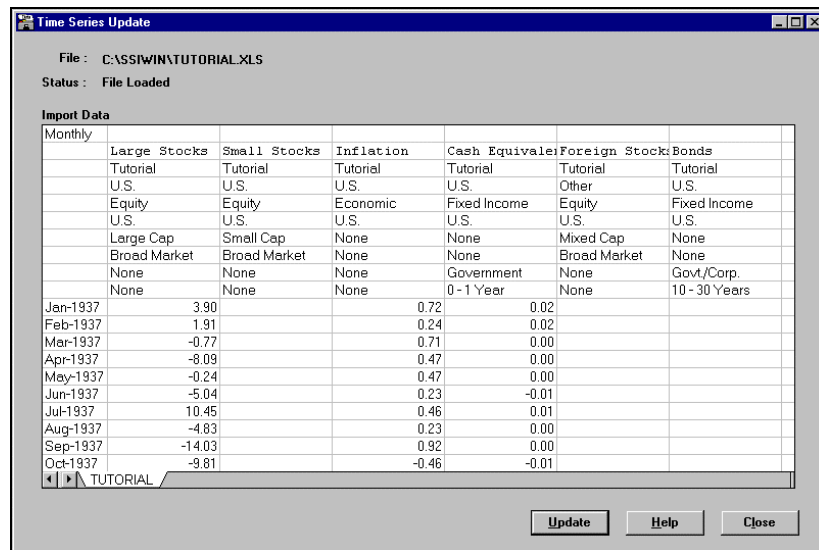


Figure 1-2 Time Series Update Dialog Box

Click **Update**. When the data has been successfully imported, the following message will appear, indicating the appropriate number of series.



Click **OK** and then **Close** to return to the IT Data Editor.

You can review and edit series in the new user module by clicking **Edit Time Series** from the IT Data Editor menu.

Updating Data from Excel

To update or modify return data for existing series, follow these steps:

1. Create a new Excel spreadsheet with your updated data or update the file originally used to add the series. (Alternatively, export the module to an Excel .XLS file and add updated returns for the desired series to the file.)
2. Import the spreadsheet file using **Update Database**. (Follow the steps outlined in “Importing an Excel File” on page 1.)

When updating an existing series, only the series name and return information is required, and header information is optional.

With **Update Database**, new returns are automatically appended to existing return information or overwrite existing returns with modified returns in the spreadsheet.

Chapter 2: Adding Data Manually

Overview

To add a new user module, follow these steps:

1. Add the user module to the IT database using **Edit Modules** from the IT Data Editor menu.
2. Add the series name(s) using **Edit Time Series**.
3. Enter return data for each series using **Edit Time Series**.

Adding a User Module Manually

To create a new data module manually, click **Edit Modules** from the IT Data Editor menu. The **Module Editor** dialog box appears (see Figure 2-1).

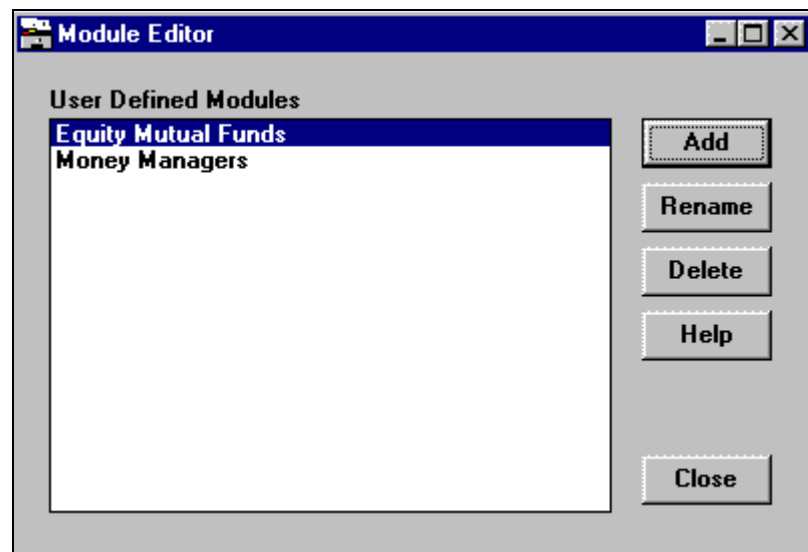


Figure 2-1 Module Editor Dialog Box

Click **Add** and then enter the name of the new data module, up to 20 characters, in the **Enter Module Name** dialog box (see Figure 2-2). Keep in mind that a module name can be used only once.

Click **OK** to return to the Module Editor dialog box.

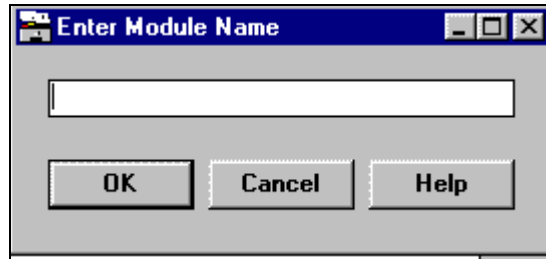


Figure 2-2 Enter a name for the new data module.

In the Module Editor dialog box, you can create another data module by clicking **Add**.

You can rename and delete existing user modules by highlighting the desired module name and clicking **Rename** or **Delete**.

Click **Close** to return to the IT Data Editor menu.

Adding a New Series Manually

To add a new series to a data module, click **Edit Time Series** in the IT Data Editor menu, and the **Time Series Editor** dialog box appears (see Figure 2-3).

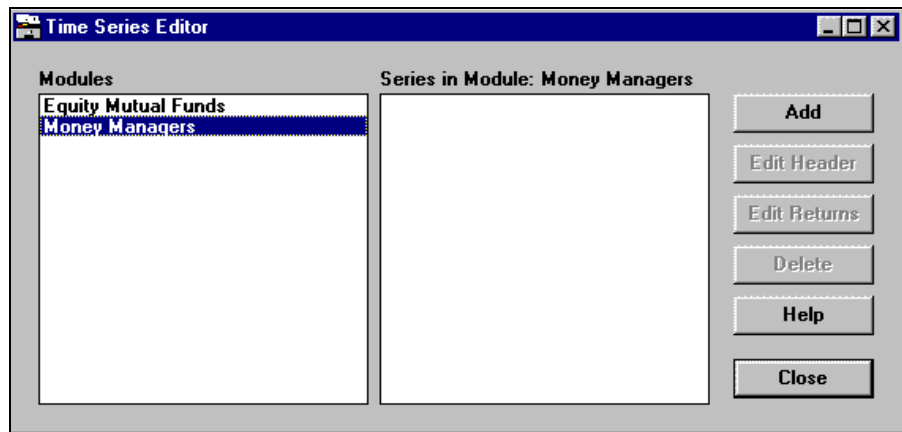


Figure 2-3 Time Series Editor Dialog Box

Click on a module in the Modules list and then click **Add**. The **Add New Series** dialog box appears (see Figure 2-4).

In the Add New Series dialog box, enter the following header information:

- Enter a name for the new series, up to 24 characters, in the **Series Name** text box. A series name can be used only once and in only one data module and it cannot be the same as any series name in the IT modules.
- Specify the frequency of historical returns in the **Frequency** frame. Click the Monthly radio button for monthly returns or Quarterly for quarterly returns.

- Specify the time period of historical returns in the **Time Period** frame. Click the down arrowhead in the Beginning Date month box to display the choices. Then click the desired month. Do the same for the Beginning Date year and the Ending Date month and year.
- Classify the series according to eight different categories in the **Categories** frame: Country/Region, Asset Class, Currency, Equity Cap Size, Equity Style, Fixed Income Type, Fixed Income Maturity, and Asset Proxy. These categories are useful for screening, sorting, and filtering series in The Expert Allocator and The Expert Performance Analyst. For each Category, click on the drop-down list box to display the choices. Then click to select the desired choice. For more information on Category choices, see “Categories for Classifying Series” on page 13.

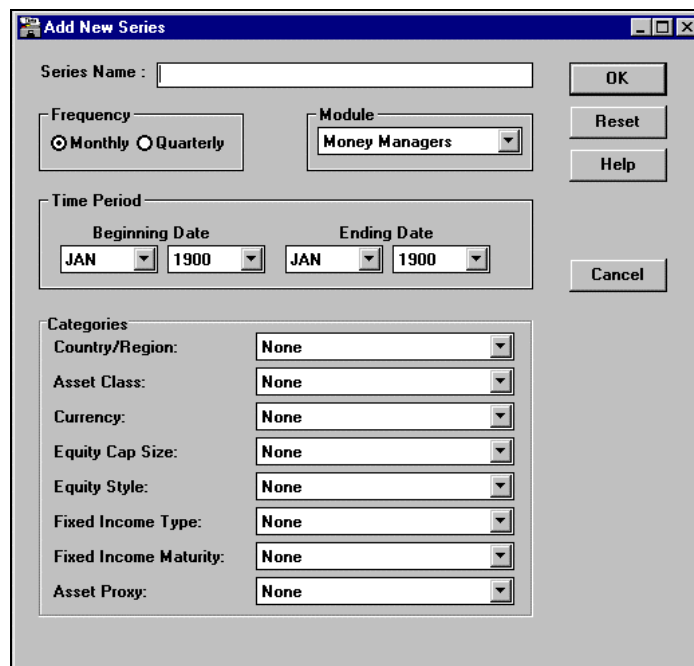


Figure 2-4 Add New Series Dialog Box

When done, click **OK** to return to the Time Series Editor dialog box. At any time you may clear all information in the Add New Series dialog box by clicking **Reset**.

To change any header information for an existing series (except Frequency), click **Edit Header** in the Time Series Editor dialog box. Make the necessary changes to Series Name, the Module to which it is assigned, the Beginning Date and Ending Date, and Categories. Then click **OK** to save these changes.

Entering Return Data for a Series

To add return data for a series, in the Time Series Editor dialog box click on a module in the Modules list and the desired series in the Series in Module list. Then click **Edit Returns**. The **Edit Series Returns** dialog box appears (see Figure 2-5).

The name of the selected series, together with the time period and return frequency, appear at the top of the dialog box. Below this information is a two-column

spreadsheet. In the Return column, enter the return for the corresponding month or quarter indicated in the Date column.

Click **Clear All** to clear all values in the Return column.

When done, click **OK** to save changes or click **Cancel** to ignore changes and return to the Time Series Editor dialog box.

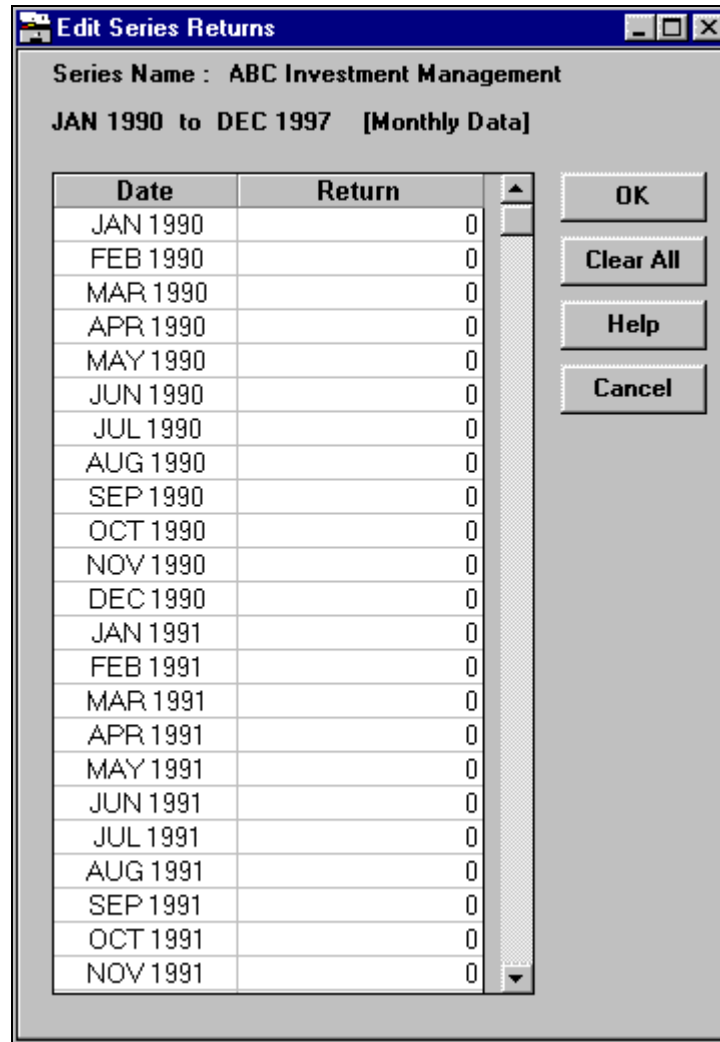


Figure 2-5 Edit Series Returns Dialog Box

Updating Data Manually

Click **Edit Time Series** from the IT Data Editor menu. The **Time Series Editor** dialog box appears. Updating or modifying return data for an existing series is a two-step process:

1. Specify the new Ending Date for the series in the **Edit Series Header** dialog box. (Access this dialog box by clicking **Edit Header**.)

2. Enter updated monthly or quarterly returns in the **Edit Series Returns** dialog box. (Access this dialog box by clicking **Edit Returns**.)

Specify New Ending Date

To change the Ending Date for a series' historical returns, click **Edit Header** in the Edit Time Series dialog box. The **Edit Series Header** dialog box appears (see Figure 2-6).

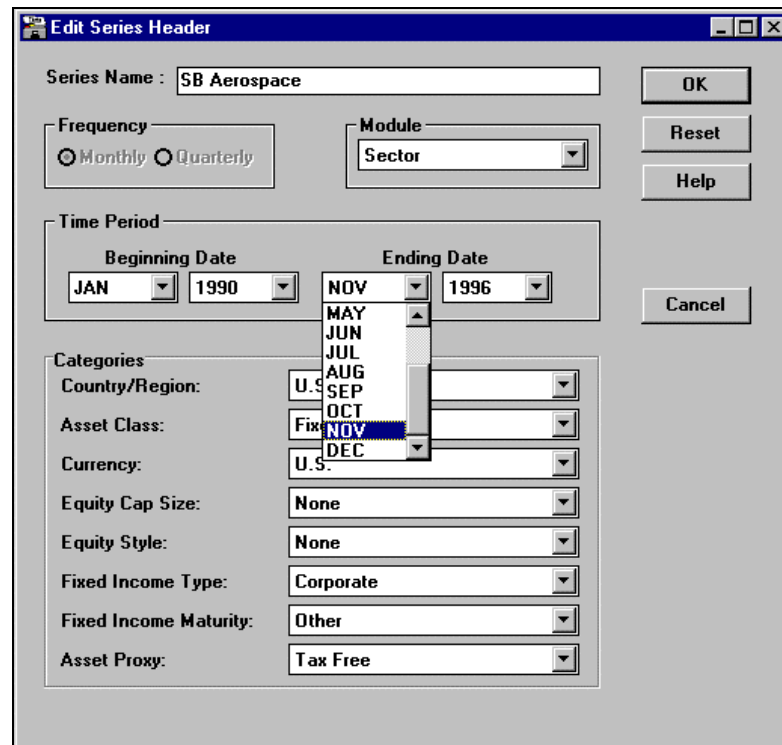


Figure 2-6 Edit Series Header Dialog Box

In the Time Period frame, click on the Ending Date month box to display the choices. Then click the desired month. Do the same for the Ending Date year. Click **OK** to save changes or click **Cancel** to ignore changes and return to the Edit Time Series dialog box.

Enter Updated Returns

To enter updated returns, click **Edit Returns** in the Edit Time Series dialog box. The **Edit Series Returns** dialog box appears (see Figure 2-7).

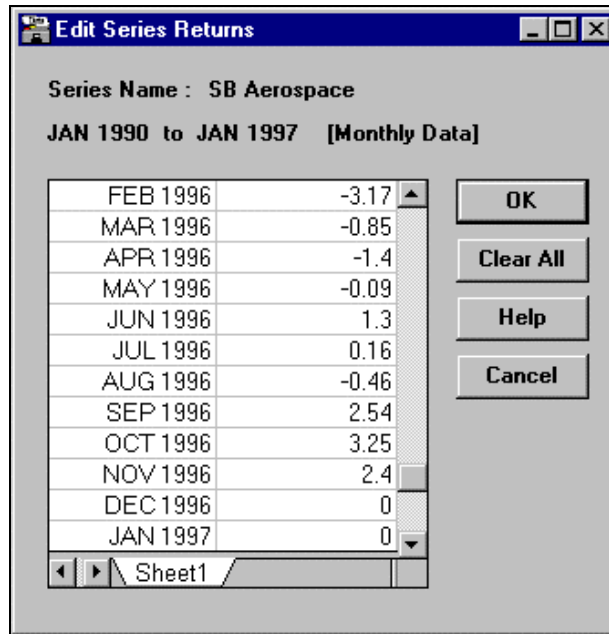


Figure 2-7 Edit Series Returns Dialog Box

The name of the selected series, together with the new time period and the return frequency, appear at the top of the dialog box. Below this information is a two-column spreadsheet. In the Return column, enter the updated return for the corresponding month or quarter indicated in the Date column.

When done, click **OK** to save changes or click **Cancel** to ignore changes and return to the Time Series Editor dialog box.

Chapter 3: Formatting Excel Files

Specifications for Importing Data

This section describes how an Excel (.XLS) worksheet file should be formatted in order to import new series or to update existing series with the IT Data Editor.

To assist you in preparing an Excel worksheet, two pre-formatted Excel worksheet files are provided in the SSIWIN directory. We recommend that you make copies of these files and then cut and paste your data directly into these copies. The template for monthly returns is DEDTPLMO.XLS; the template for quarterly returns is DEDTPLQU.XLS.

Format Requirements

File Specifications

- The source file must be Excel 5.0 or 4.0 format. In Excel, Lotus, or other spreadsheet software, select File Save As and, in File Type, specify Excel 5.0/Windows 95 Workbook. For large data files, use multiple worksheet workbooks in Excel 5.0.
- In Excel 5.0 workbooks, multiple worksheets may be used to import series and return data.
- All returns in an Excel file must have the same frequency, i.e., monthly or quarterly. This restriction applies to the worksheet file only; modules can contain series with monthly *and* quarterly data frequencies.
- Once a series has been added to a data module, its frequency (monthly or quarterly) cannot be changed.

Worksheet Format

- If returns are monthly, enter "Monthly" in cell A1 in the worksheet. If returns are quarterly, enter "Quarterly" in cell A1.
- No blank columns are permitted.

- A series' name can be any alphanumeric text containing between 3 and 24 characters, including blank spaces. **Note:** A series name can be used only once in the entire database, regardless of the module name.
- A module's name can be any alphanumeric text up to a maximum of 20 characters including blank spaces. **Note:** A module name can be used only once.
- Every series must have header information in the database (see "Categories for Classifying Series" on page 13 for more information). For each *new* series, header information must be specified in the worksheet as follows:
 - Series name in Row 2
 - Module name in Row 3
 - Country/Region in Row 4
 - Asset Class in Row 5
 - Currency in Row 6
 - Equity Cap Size in Row 7
 - Equity Style in Row 8
 - Fixed Income Type in Row 9
 - Fixed Income Maturity in Row 10
 - Asset Proxy in Row 11

The first date appears in Row 12

- For existing series, only the series name, appearing in Row 2, is required. The first date appears in Row 3.
- Dates must be entered in the A column and should be in MM/DD/YY format. For monthly return series, enter the last day of the month (for example, "1/31/96" for January 31, 1996). For quarterly return series, enter the month in which the quarter *ends* (for example, "3/31/96" for the first quarter, 1996). Use any of Excel's date formats for displaying information on-screen.
- Dates must be sequential with no gaps.
- For multiple-worksheet files, the Date column must appear in the A column of *every worksheet*. All worksheets within the workbook must have the same date range, and all returns must have the same frequency.
- Gaps in a series of return values are not permitted. When the first return value for a series is encountered, the corresponding date is considered the beginning date. Values will be processed until a blank value is encountered. If any data is found after the blank value, an error will be reported during the update process.
- Return values must be entered in percentage form without the percent sign (for example, 5.23% should be shown as 5.23). Values must lie between -100.0 and 1,000.0.
- To add a new series to a data module with header information only (i.e., no return data), enter "NO DATA" in cell A3.

Categories for Classifying Series

Module: Module names can be any alphanumeric text up to a maximum of 20 characters. The following module names are reserved and may not be used: Canada, International, PIPER, PSN/EFFRON, Standard, U.S.

Country/Region: U.S., Canada, Emerging Markets, Europe, Global, International, Japan, Latin America, Non-U.S., Other-International, Pacific Basin, Pacific Basin ex Japan, Other, None.

Asset Class: Balanced, Derivative, Economic, Equity, Fixed Income, Hedge Fund, Real Estate, Other, None.

Currency: U.S. and local currencies for more than 80 countries, Other, None

Equity Cap Size: Large Cap, Medium Cap, Mixed cap, Small Cap, Other, None.

Equity Style: Aggressive, Allocator, Balanced, Broad Market, Core, Growth, Growth and Income, Income-Oriented, Mixed, Specialty, Value, Venture Capital, Other, None.

Fixed Income Type: Convertible, Corporate, GNMA/Mortgage-backed, Government, Government/Corporate, High Yield, Mixed, Municipals, Tax-Free, Other, None.

Fixed Income Maturity: 0-1 Year, 1-10 Years, 10-30 Years, Mixed, Other, None.

Asset Proxy: All Capital Gains, All Income, Fixed Income, Large-Cap Equity, Small-Cap Equity, Tax Free, Custom1 through Custom14, Other, None.

Sample .XLS File

The following is an example of an .XLS file used for creating two new series, Manager XYZ and ABC Asset Manager, for January, February, and March, 1999, in a user module named My Module.

Return frequency in A1 cell.	Monthly			First series goes in second (B) column.
		Manager XYZ	ABC Asset Manager	Series Name (Row 2)
		My Module	My Module	Module Name (Row 3)
		U.S.	U.S.	Country/Region (Row 4)
		Equity	Equity	Asset Class (Row 5)
		U.S.	U.S.	Currency (Row 6)
		Large Cap	Small Cap	Equity Cap Size (Row 7)
		Growth	Growth	Equity Style (Row 8)
		None	None	Fixed Income Type (Row 9)
		None	None	Fixed Income Maturity (Row 10)
		Large-Cap Equity	Small-Cap Equity	Asset Proxy (Row 11)
First date goes in cell A12.	1/31/99	2.65	3.24	
	2/29/99	0.50	1.23	
	3/31/99	-2.05	-6.59	

When updating existing series, only the series name and return data are required. Here, the series name appears in Row 2 and the first date appears in Row 3.

Two pre-formatted Excel worksheet files are provided in the SSIWIN directory for your use. The template for monthly returns is DEDTPLMO.XLS; the template for quarterly returns is DEDTPLQU.XLS. Sample series are included in these worksheets as an illustration. You may delete these series and cut and paste your data directly into these files for importing with the IT Data Editor.