

# LOGICAL INFORMATION MACHINES **LIM**

## XMIM Software

XMIM allows investment participants to quickly view the markets, identify opportunities and back-test trading strategies. This is accomplished by creating queries or near-English questions using pre-defined date and market events. XMIM pulls from a comprehensive database which includes among other data series, security prices, sentiment indicators, weather, monetary and economic indicators.

### Query Description:

What's happened in the past to the US Treasury Bond Future following a Non-Farm Employment report when US is down but the day before, the future crossed above its 200-day average?

The screenshot shows the XMIM software interface. The main window displays a query description with the following text:

```

SHOW
t+1: percent_move from today to 1 day later of US
t+2: percent_move from today to 2 days later of US
t+3: percent_move from today to 3 days later of US
t+4: percent_move from today to 4 days later of US
t+5: percent_move from today to 5 days later of US

WHEN
Date is in "USA_BLS_Nonfarm_Payroll"
AND
1 day ago
# Cross above 200-day Moving Average
US crosses above 200 day average of US
AND
# Down
1 value percent_move of US is less than 0
    
```

Below the query description, there is a section for "Description:" and "WHEN the following events occurred". This section includes a tree view of market events, with "Cross-overs" highlighted.

The screenshot shows the XMIM Report window with the following data:

Date	Day	t+1	t+2	t+3	t+4	t+5
02/03/1984	Fri	-0.4825	-0.6579	-0.7895	-1.0526	-1.6667
11/06/1987	Fri	-0.1047	-0.2094	-0.6283	-0.4188	-0.8028
02/04/2000	Fri	-0.7968	0.4316	-0.5644	-1.3944	-0.8632
05/04/2001	Fri	-0.2443	-0.6718	-0.1832	-1.2824	-3.0840
Avg		-0.4071	-0.2769	-0.5413	-1.0371	-1.6042
AvgPos		NaN	0.4316	NaN	NaN	NaN
AvgNeg		-0.4071	-0.5130	-0.5413	-1.0371	-1.6042
PctPos		0.0000	25.0000	0.0000	0.0000	0.0000
PctNeg		100.0000	75.0000	100.0000	100.0000	100.0000
Maximum		-0.1047	0.4316	-0.1832	-0.4188	-0.8028
Minimum		-0.7968	-0.6718	-0.7895	-1.3944	-3.0840
StdDev		0.3030	0.5188	0.2569	0.4360	1.0622
ZStat		-1.3433	-0.5336	-2.1076	-2.3785	-1.5102
Variance		0.0918	0.2692	0.0660	0.1901	1.1283

4 Occurrences

## Need to Research a Trading Strategy?

Do you need to know how an individual stock, commodity, or currency market responds to an event or a combination of events? Use XMIM to test trading rules, perform risk management and cross-market analysis.

The query in the picture below tests this trading rule: Microsoft® usually goes up over the next 40 trading days when it is up the day after it has been 'up very big' (the 1-day move is greater than 2 standard deviations above its average move) and it has shown a bullish reversal the day before.

## Features of the XMIM Software:

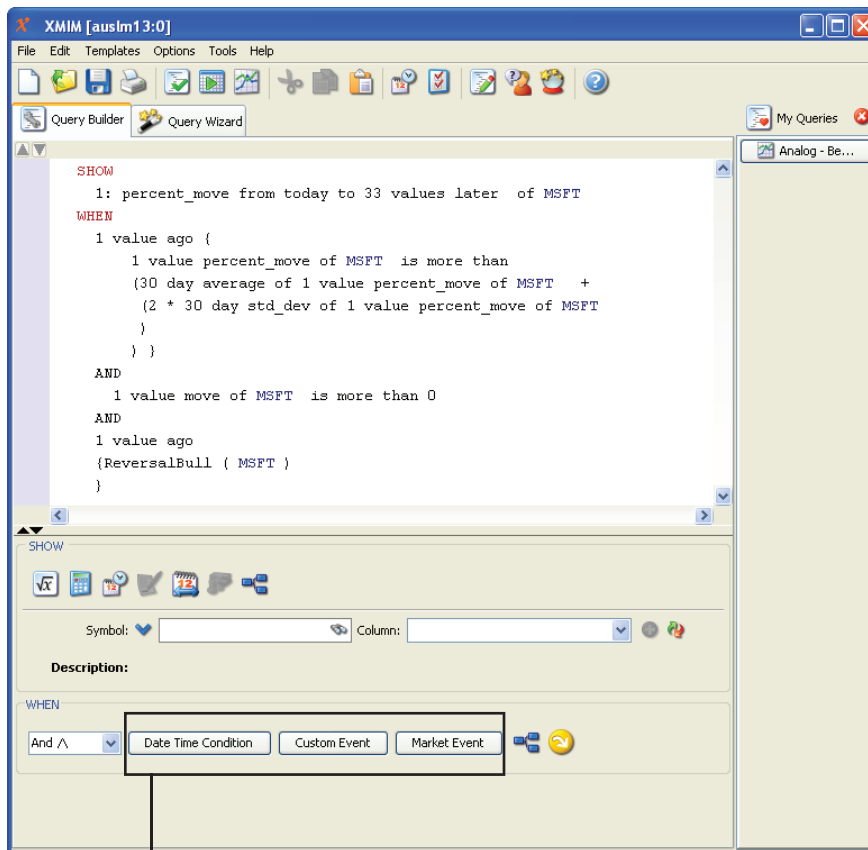
Some of the many features of the XMIM software are shown below. Contact LIM today for a product tour.



Use the Query Builder to query what happens to the market when certain conditions are present



The Query Wizard will help you to create sophisticated event-driven queries using pre-defined date and market events.



The "How Do I Say...?" tool will assist you in constructing difficult phrases.



Use the Templates feature to quickly edit LIM provided queries, such as the Analog query.



My Queries provides easy access to queries you want to run regularly



Use Studies, such as average, to apply formulas to any time series.



Create custom futures contracts.



Allows users to show Profit-Loss statistics resulting from an ORDER query.



Save time with LET by assigning properties to variables.

With XMIM you can add date and time conditions, and build queries using a list of pre-defined market and date events.



See how easy it is to formulate your data in a customized chart or table.



For more information, please visit us at [www.lim.com](http://www.lim.com).

