

The EDS Document

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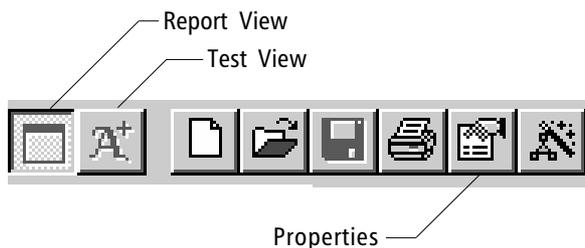
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Overview

The EDS Document is a special file that EDS creates to store a trading system. You can create and save as many Documents (i.e., trading systems) as you like. When you open EDS, you open the last Document that was saved with the latest settings and changes. If a report has been created for a trading system, the Document file for that system contains the latest report settings and the last report that was run.

Each Document has its own Properties. Properties designate which tickers in your AIQ database will be screened by this trading system. You can specify a list that you have created in TradingExpert Pro and/or a specific ticker type (stocks, options, etc.). You can also choose daily or weekly data.

EDS Toolbar



The Document window

Each Document has two major functions called Views — Report View and Test View. You switch between the two views by clicking either of the two *View* buttons located on the left end of the EDS toolbar.

Report View

Report View has three main functions:

- design and build trading systems
- set up back testing of individual rules
- produce and view the reports that scan your AIQ data using the EDS scanning rules to find trading candidates

Report View provides a number of Tabs which allow you to change the information shown in the main window.

Rule Library Tab

When you open a new Document, the Document will be in Report View and will display a blank Rule Library page. This page is where you build your trading systems by entering Rules and other EDS language statements using the Rule Library's built-in word processor.

Note

For help in entering Rules, use the EDS **Rule Builder** function.



```

Title: score constraints for this test
enddays is 5.
scoredays is 15.

I like want to buy if we had a crossover and the LAST or was an UP.
buy if score and or.

I need to show how many days ago a rule fired.
DaysAgo is (SignalDate() - RuleDate()).

I need to show Date of rule.
Date is (RuleDate()).

I need to check for a crossover occurrence.
score # (ScoreAny(crossover,scoredays)).

I need to Test if the last EPI was an UP.
or # (ScoreAny(upto,scoredays) > ScoreAny(downto,scoredays)).

I need to see EH test
buy if (or up) == 50.
endbuy if (or down) == 50.

I need to Test for a crossover
crossover if score_crosso >= 0 and old_crosso < 0.

I need to see the EDA Values we want to test.
score_crosso is (at exit) - (at exit)
old_crosso is (old[at exit],1) - val[at exit],1)

```

Rule Library Tab

Report Tabs

Once you enter and save rules in the Rule Library, you can create Report Tabs for your rules. In Report View, these tabs are used to display the individual rule reports. These same tabs are used in Test View for testing the individual rules. You can create as many Report Tabs as you have rules.

The screenshot shows a window titled "Test rules - Report Storage Results". The window contains a table with the following columns: "Report", "LipR-11", "DowR-91", "OTSwR-1", "GoodVolu", "BuyWhen-18", "VolumeSpk", and "GoodPricedVol". The table lists numerous rules, each with a "Report" column containing the word "Passed".

Report	LipR-11	DowR-91	OTSwR-1	GoodVolu	BuyWhen-18	VolumeSpk	GoodPricedVol
AB		Passed		Passed	Passed	Passed	
AB	Passed			Passed	Passed	Passed	
CD				Passed	Passed	Passed	
EP				Passed	Passed	Passed	
MRP				Passed	Passed	Passed	Passed
MIN		Passed			Passed	Passed	
PRD		Passed			Passed	Passed	
RVOM		Passed			Passed	Passed	
ADGR	Passed				Passed	Passed	
RI	Passed				Passed	Passed	Passed
OML	Passed				Passed	Passed	
GPU	Passed				Passed	Passed	
TRV					Passed	Passed	Passed
RG					Passed	Passed	
LEE					Passed	Passed	
NMB					Passed	Passed	
PT					Passed	Passed	Passed
LAM					Passed	Passed	
AOC					Passed	Passed	
CG					Passed	Passed	
ROC					Passed	Passed	
RLM					Passed	Passed	
SMI					Passed	Passed	
AMH					Passed	Passed	
CMCK					Passed	Passed	
TAX					Passed	Passed	Passed
CBCD					Passed	Passed	Passed
GD					Passed	Passed	
TDB					Passed	Passed	
PTL					Passed	Passed	
EM					Passed	Passed	
ROE					Passed	Passed	Passed
ASC					Passed	Passed	
L					Passed	Passed	

Report Tabs

Summary Report Tab

You can also create a Summary Tab to display a Summary Report for a trading system. The Summary Report lists all the tickers that appear on the rule reports and shows you which rules each ticker passed.

Symbol	Close	Volume	BRUP	TZ	Volume	Volume BZA
ALCO	50	0.11	34	86.00	1700	1700
APU	37.1/32	0.10	80	100.00	3437	2436
BWB	26	0.16	80	100.00	3337	4007
CMA	37.1	0.20	80	86.00	4009	1884
FJI	59.9/8	0.06	80	86.00	44371	29481
HEA	29.1	0.44	87	86.00	23117	11807
TDV	29.1	0.10	87	86.00	45059	26085
PG	22.2	-0.04	77	86.00	8842	3026
USS	24.2	-0.14	76	82.00	29092	11871
WMB	47	-0.06	87	87.00	36809	8582
ITT	88.1/8	0.20	89	100.00	23329	12002
LSM	48	0.22	89	100.00	4767	2072
ADC	88.2	0.10	89	86.00	3176	2021
CS	115.9/6	0.27	89	86.00	3695	1779
POC	36.1/8	0.27	89	86.00	11296	7927
SLM	71.1/4	0.06	89	87.00	5409	2084
GRM	203.5/8	-0.00	89	83.00	2721	1417
AMH	87.1/8	0.10	86	86.00	7187	4027
CMCOK	28.2	0.10	40	86.00	23387	17854
TAC	88.1	0.08	40	83.00	21723	18844
HP	34.1	0.01	41	100.00	2787	1179
CSGO	80.1/2	0.02	41	87.00	18698	7482
GO	30.1	0.00	27	87.00	3011	1125
TDW	40.1	0.14	25	86.00	21821	10844
PTL	28.2	0.00	25	76.00	5484	2940
CG	132	0.17	24	86.00	27626	16246
PM	118.1/2	0.22	24	86.00	18273	8028
SGE	84.2	0.18	24	86.00	11120	7278
ASC	84.1/4	0.14	24	86.00	8123	8888
H	51	0.06	24	82.00	2344	1220
PS	117	0.05	23	87.00	7961	4711
LLC	70.1/4	0.04	20	84.00	3000	2285
CAB	121.5/8	0.36	4	86.00	24244	19989
WYNN	38.1/2	0.18	4	87.00	30430	18242

Summary Report Tab

Test View

Test View is where you view back testing results for an individual rule. Once a rule has been tested the first time, all retesting of that rule is done from Test View. This view is only available for rules that have been tested.

To back test a rule which has not been previously tested, you first select the rule and initiate the test from Report View. After entering all required setup parameters, you are automatically switched to Test View where the test is run. In Test View, selecting the *Run* button on the toolbar displays a dialog box where you verify or change test parameters. After the test is run, a test report is generated that provides statistical measures relating to profitability expectations for the rule.

Tabs are available for viewing test results in the EDS main window.

Summary Tab

Displays the Summary Report which lists statistical measures derived from the results of all positions entered during the test period.

	Wins	Losses	Trades
Number of trades in test	388	398	32
Average days per trade	33	33	42
Maximum Profit/Loss	58.25%	27.16%	
Average Drawdown	5.14%	14.83%	3.166%
Average Profit/Loss	4.20%	6.24%	34.12%
Average SPN Profit/Loss	4.88%	4.88%	2.87%
Probability	51.75%	6.25%	
Average Annual P/L	13.88%	48.72%	39.2%
Annual SPN (Buy & Hold)	13.28%		
Reward/Risk Ratio	4.15		

Test View with Tabs

Positions Tab

Displays a list of the individual positions entered based on the rule scanning criteria. For each position, a number of data values resulting from the position are listed.

Creating a new Document

New	Ctrl+N
Open...	Ctrl+O
Save	Ctrl+S
Save As...	
Print...	Ctrl+P
Print Preview	
Print Setup...	
Properties...	
Hide Rule Code...	
Unhide Rule Code...	
1 matest.eds	
2 lowtest.eds	
3 iftest.eds	
4 test.eds	
Exit	

EDS File Menu

□ To create a new Document:

1. Open EDS and select **File** from the EDS menu bar.
2. From the *File* submenu, select **New**. A new Document opens in *Report View* with a blank main window. At this point, the Document is untitled and only one tab is displayed - the *Rule Library*.
3. The Rule Library includes a built-in text editor which you can now use to enter your rules in the main window. Alternatively, you can create rules with the Rule Builder function which automatically transfers rules to the Rule Library page. (See EDS Chapter IV for information on entering rules.)
4. Use the **Save As** option on the *File* submenu to name and save the Document.

Opening an existing Document

□ To open an existing Document:

1. Open EDS and select **File** from the EDS menu bar.
2. From the *File* submenu, select **Open**. The *Open* dialog box appears with a list of Documents that have been created and saved. Find the Document you want to open, highlight the Document by clicking on its name, and click **Open**.
3. The selected Document opens in *Report View*.

Modifying an existing Document

□ To modify an existing Document:

1. Open the Document.
2. Using the built-in text editor, change or delete existing statements or add new statements.
3. From the *File* submenu, select **Save** to save any changes made to the original Document.

Note

Use the **Save As** command to create a new file for the modified Document (with a new name) and retain the original Document.

Editing functions available from the Rule Library

EDS allows you to cut and paste rules within a Document or from one Document to another. From the Rule Library, the following functions are available on the submenu of the *Edit* command found on the EDS menu bar:

Undo - Undoes last edit.

Clear - Clears selected text.

Cut - Deletes selected text and copies it to the clipboard.

Copy - Copies selected text to the clipboard.

Paste - Pastes the text string currently in the clipboard into the Document at the current text insertion point.

Specifying Document Properties

Properties are Document settings that designate which tickers from your AIQ database are screened by a trading system. You can specify any list created in TradingExpert Pro and/or a specific ticker type (stocks, options, etc.). You can also choose daily or weekly data.

The default settings are: all tickers (no list specified), daily data, and ticker type: stocks. Properties can be changed at any time such as prior to back testing or running reports.

To change Properties for the currently open Document:

1. Click the **Properties** button on the EDS toolbar or select **Properties** from the *File* submenu. The *Document Properties* dialog box will appear.
2. Unless a TradingExpert Pro list is designated for this trading system, all selected ticker types in your entire AIQ database will be scanned each time you run reports. To designate a list and confine scanning to those tickers in the selected list, do the following:
 - Click the arrow on the *Tickers in List* list box. A drop-down list of all your TradingExpert Pro lists will be displayed.
 - Select a list by clicking on it with your mouse.
3. Trading systems can be designed for weekly data rather than daily data. To select weekly data, click on the option button labeled **Weekly**.
4. Only the ticker types selected in the *Ticker Types* section of the dialog box are scanned when reports are run. To limit the trading system to one or more ticker types:
 - Select the ticker types you want to include (stocks, groups, futures, etc.) by inserting checkmarks in the corresponding option boxes.
 - The ticker types with unchecked option boxes will be excluded. To uncheck an option, click on the checked option box.
5. When you have completed all settings for this Document, click **OK**.
6. To retain your changes, be sure to save the document before closing.

Rule Library right-mouse-click menu

U <u>ndo</u>	Ctrl+Z
C <u>lear</u>	
C <u>ut</u>	Ctrl+X
C <u>opy</u>	Ctrl+C
P <u>aste</u>	Ctrl+V
I <u>nsert Report...</u>	
B <u>uilder...</u>	
F <u>ont...</u>	

Clicking the right mouse button while working on a Document in the Rule Library displays a floating menu with the following options:

Undo - Undoes last edit.

Clear - Clears selected text.

Cut - Deletes selected text and copies it to the clipboard.

Copy - Copies selected text to the clipboard.

Paste - Pastes the text string currently in the clipboard into the Document at the current text insertion point.

Insert Report - Displays the *Rule* dialog box. See Chapter VI for instructions on using this function to designate rules for the Document's scanning report.

Builder - Displays the *Rule Builder* dialog box. See Chapter IV for instructions on using this function to create rules and transfer rule text back to the Document from which the function was evoked.

Font - Displays the *Font* dialog box which can be used to change the following text attributes:

Font - Select a font from the *Font* list box.

Font Style - Select Regular, Bold, Italic, or Bold Italic.

Size - Select a Point Size from the *Size* list box.

After making your changes in the *Font* dialog box, click **OK**.

Note

Clicking the right mouse button while viewing a Report Tab displays a floating menu with options for working with Reports. See EDS Chapter V for detailed information on these options.