

# EDS Scanning Reports

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## Overview

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EDS provides a reporting function which screens your AIQ data using the trading systems you have developed and produces customized reports listing trading opportunities. This function also serves as an advanced reporting tool for TradingExpert Pro, giving users the ability to produce fully customized reports based on their personal stock screening techniques.

The Chart List function allows you to create a list in TradingExpert Pro of the tickers shown on an EDS report. This list can be used to scroll through the charts of tickers that meet your screening criteria.

Once created, reports can be printed and can also be exported to a txt, prn, or csv file.

## Creating a scanning report

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Once you have built a rule or a set of rules in the Rule Library, you can create scanning reports that list all tickers that pass your rules along with other information that is specific to each ticker, such as closing price or Trend Score value.

You first select the rules for which you want scanning reports produced. When you select a rule, a Report Tab is created for that rule. After a report has been generated for a rule, you can display the report by simply clicking on its Report Tab. A separate page is displayed for each rule report.

Report Tabs are also used to select rules for testing. Before you can back test a rule, a Report Tab for that rule must have been created.

The procedure for creating a scanning report with EDS includes these steps:

1. Decide which rule(s) you want tested and/or included in reports (a separate report will be produced for each rule selected) and assign Report Tabs for these rules.
2. Specify the tickers that you want scanned for the report.
3. Specify the date you want used for the scanning.
4. Run the report and view results.
5. Add new columns to the individual rule reports.

Instructions for each of these steps follow.

### 1. Create Report Tabs

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In order to test a rule or produce a report for a rule, you must first create a Report Tab for that rule. When a report is run for a rule, each stock that passes that rule will appear on the Report Tab page. The information on this Report Tab page can be expanded by adding columns and items such as closing price, volume, or MACD value.

In the example that follows, three rules were built on the Rule Library Tab page.

- The rule called Reversal looks for stocks that moved lower than the previous day's low but closed higher than the previous day's high price.

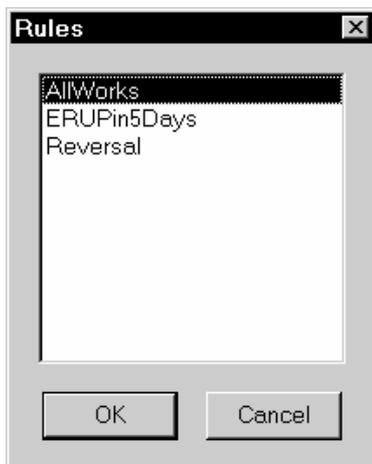
- The ERUpin5Days rule searches for stocks that have registered an upside Expert Rating of 95 or greater sometime in the last five days.
- The rule called Allworks identifies stocks that pass both of the previous rules.



*Rule Library Tab page with three rules entered*

□ To create Report Tabs for the three example rules, proceed as follows:

1. With the Rule Library Tab selected, choose the **Report** command from the EDS menu bar and then select **Insert** from the Report submenu.  
- or -  
Click the right mouse button and choose **Insert Report** from the shortcut menu.
2. The *Rules* dialog box appears with the three rules listed. Select by highlighting all three rules.
3. Click **OK** and Report Tabs corresponding to the rule names will be created.



*Rules dialog box*

## 2. Specify the tickers that you want scanned for the report.

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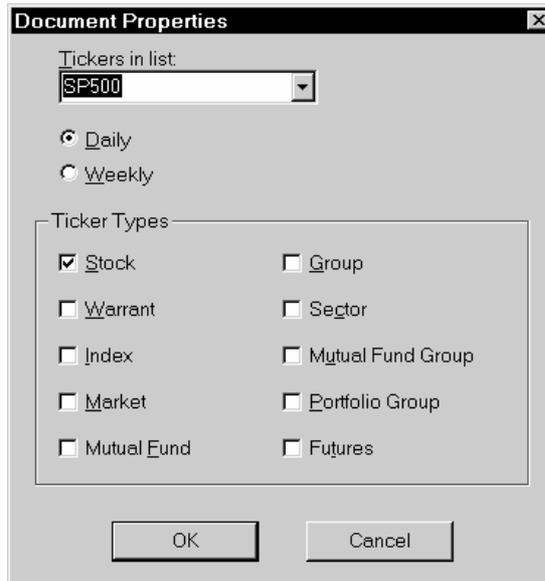
Before running a report, you must decide if the report should scan your entire database of stocks, a specific list of stocks, or simply your industry groups.

□ To specify the tickers that you want the system to scan, proceed as follows:

1. Choose the **File** command on the menu bar, then select **Properties**

- or -

Click the **Properties** icon on the toolbar.



*Document Properties dialog box*

2. The *Document Properties* dialog box will appear. Make the following choices:

- Select a list that contains the tickers you want scanned. To scan your entire database, make sure that the *Tickers in List* list box is blank (i.e., no list selected).
- Select daily or weekly data.
- Select the types of tickers you want scanned for reports.

In this example screening, the S&P 500 stock list and daily data have been selected.

3. Click **OK**.

### 3. Specify the date you want used for the scanning.

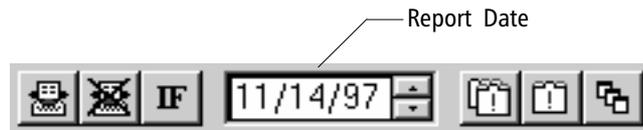
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Next, change the date to the day you want examined for the study. The Report Date field is found on the toolbar. The date shown (default date) is the date used for your last report screening.

Type in a new date for the screening.

- or -

Use the arrows to select the date you want.



### 4. Run the report and view results.

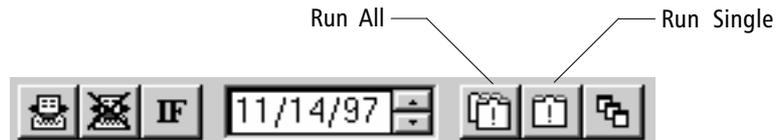
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#### **To run the report:**

Select the **Report** command from the menu bar and choose **Run Single** for a single rule or choose **Run All** for multiple rule reports.

- or -

Click the **Run Single** icon on the toolbar for a single rule report, or the **Run All** icon for all rule reports.





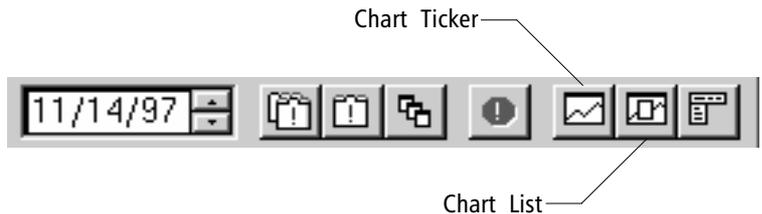
*The Reversal rule Report Tab*

***To view results:***

With the reports generated, you can now see which stocks passed each rule. Simply click on a Report Tab to see a list of the tickers that passed that rule.

***To chart tickers:***

To display a chart of a ticker listed in a report, double-click on its symbol. Or, you can highlight one or more ticker symbols and select the **Chart Ticker** toolbar icon.



### ***To create a list of tickers for charting:***

You can easily scroll through charts of all the tickers listed on a report. A special EDS function called *Chart List* creates an EDS report list and automatically opens TradingExpert's **Charts** function with the list selected.

□ *To scroll through charts of tickers listed in a report, do as follows:*

1. Click the **Chart List** toolbar icon. The *Chart List* dialog box will appear.
2. By default, a list named AIQEDS is created for the tickers on the report. Select one of the two *Tickers* choices from the *Chart List* dialog box:
  - Choose **All** and the list will include all tickers listed in the report.
  - Choose **Selected** (after first highlighting the tickers you are interested in) and the list will be limited to those tickers you have selected.
3. Click **OK** and TradingExpert's Charts application will open with AIQEDS preselected as the active list and a chart of the first ticker in the list displayed in the Charts window.
4. Use TradingExpert's Explore feature to quickly scroll through the charts.



*Chart List dialog box*

## 5. Add new columns to the individual rule reports.

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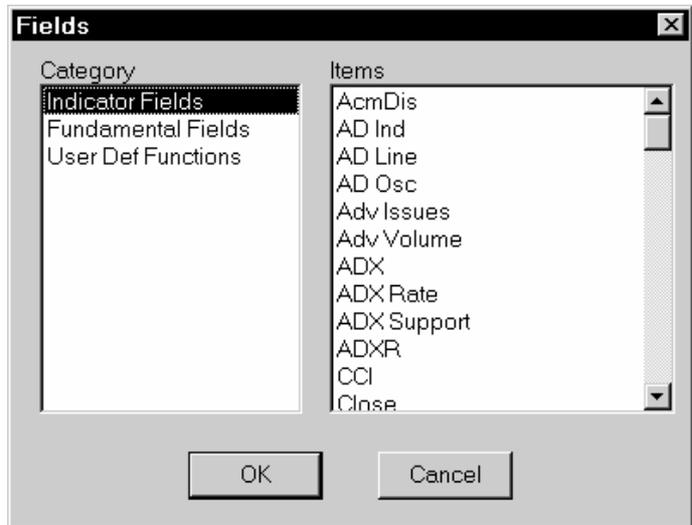
Initially, a report page displays only one column, the *Symbol* column which lists the tickers that have passed the screening. More information can be viewed for each ticker by creating additional columns for data that you are interested in.

□ *To add additional report columns:*

1. Select the report page that you want to expand.
2. From the menu bar, select the **Report** command, then **New Column**.

- or -

With the mouse pointer over the *Symbol* column heading (upper left corner of the page), click the right mouse button. Then select **Insert** from the shortcut menu. The *Fields* dialog box will appear.



*Fields dialog box*

3. The *Fields* dialog box contains three categories of items. To add a column to the report, select by highlighting one of the categories, then select an item from that category. A column will be added to the report for each item selected. The items can be selected individually, or multiple items can be selected by holding down the **Control** key as each item is selected.

The three categories are:

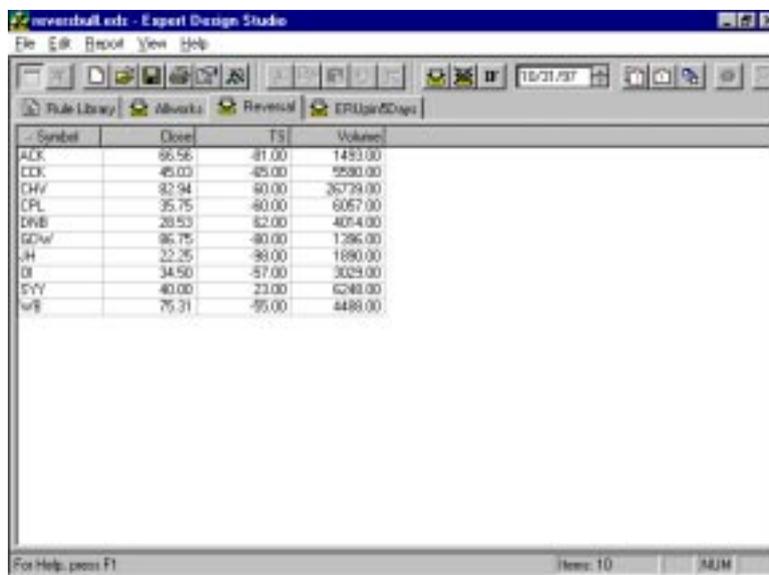
- *Indicator Fields* — all available indicators will appear in the *Items* section. For example, select Close for closing price of the stock, Volume for the ticker's volume figure, and TS for Trend Score.
- *Fundamental Fields* — a list of the fields comprising the selected strategy in the AIQ Fundamentals Module will appear. Fundamental fields will only appear if you are a Fundamentals Module user and fundamental fields and strategies have been selected in the module.
- *User Defined Functions* — listed here are any functions that the user has programmed such as a 5 day percentage change for each ticker or the slope of an indicator. For more information on how to create User Defined Functions, see Chapter IV.

4. After selecting which columns to add, click **OK**.

5. The report must now be regenerated. Select the **Run Single** toolbar icon to generate only the active report (selected Report Tab page), or the **Run All** toolbar icon to generate reports for all Report Tabs. The new data columns will appear.

**Tip**

Reviewing the highest and lowest values in a column, especially from a User Defined Function, is helpful in debugging a system.



The screenshot shows the 'Expert Design Studio' window with a report table. The table has four columns: Symbol, Close, TS, and Volume. The data rows are as follows:

Symbol	Close	TS	Volume
ACK	66.56	81.00	1493.00
CCX	45.00	45.00	5580.00
CHV	32.94	40.00	26779.00
CPL	35.75	40.00	6057.00
DWB	28.53	42.00	4054.00
GDW	36.75	40.00	1296.00
JH	22.25	40.00	1880.00
DI	34.50	57.00	3029.00
SYV	40.00	23.00	6248.00
WFE	75.31	45.00	4488.00

*Report with three new columns added*

In the above example, three data columns were added: closing price, trading volume, and Trend Score value.

6. The order of the new columns can be changed by simply dragging or dropping a column title to its new position. Also, the report can be sorted by each column item by clicking on its title. Click on its title again and the sorting is reversed.



## Use of the Summary Report

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The Summary Report becomes very useful when creating a screening technique that combines several rules. As you add and combine rules, the Summary Report shows you which tickers passed each screening rule. If only a few stocks pass the final screening, the Summary Report can be used to see which rule(s) are too restrictive or which rules are too frequently passed. In the example shown, the majority of stocks passed the ERUpin5Days rule but only a few passed the Reversal rule.

The number of tickers that pass each rule is shown at the top of each report column immediately to the right of the rule name. In the example shown, 165 stocks have given an Expert Rating buy signal sometime in the last five days. Ten stocks had a Reversal pattern on the day of the screening. Only four stocks had both an Expert Rating buy signal and a Reversal day. To easily see which four stocks passed both screenings, simply click on the *Allworks* Report Tab.

Watching the number of stocks that pass each rule is useful in market timing. If a rule works well for identifying bullish stocks, then it is a bullish signal for the overall market when a lot of stocks pass the screening rule.

Another use of the Summary Report is that it helps identify which rules were passed for the stocks that you are interested in. For example, if you have created several Report Tabs and are particularly interested in Intel Corp. (INTC), then you can alphabetize the *Symbol* column and scroll to the INTC symbol. A listing of each screening technique that was passed will appear in the INTC row.

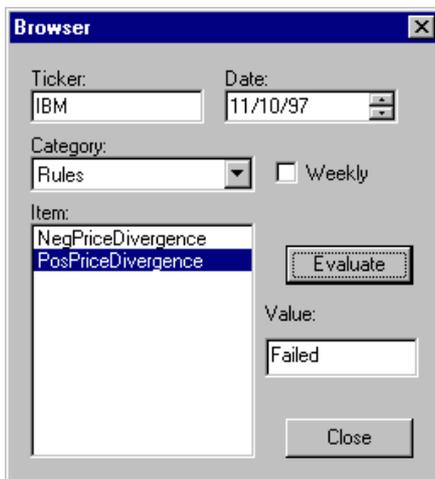
## Using the Browser to view information on individual tickers

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Users can see whether particular stocks have passed screening rules by looking at the Summary Report, or can see the values of indicators or User Defined Functions by creating new columns in reports. Alternatively, they can use the Browser function.

### □ To use the Browser:

1. Select **View** from the menu bar and choose **Browser** (or click the **Browser** icon on the toolbar). The *Browser* dialog box appears.
2. Type a symbol in the *Ticker* field box for information specific to that ticker.
3. Select a *Category*, then select an *Item* from that category.
4. To generate a value for the selected item, click the **Evaluate** command button. The result will appear in the box titled *Value*:
  - For a rule, the *Value* tells you whether the ticker passed or failed that rule.
  - For an indicator, the *Value* is the value of the indicator for that ticker.
  - For a fundamental item, the *Value* is the value of the fundamental field for that ticker.
  - For a User Defined Function, the *Value* is the value generated by that function (this can be helpful in debugging a trading system).



*Browser dialog box*

### Exporting reports

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Reports can be exported to a txt file (a text file), a prn file, or a csv file (for spreadsheet programs).

#### □ *To export a report:*

1. Click the **Report** command on the menu bar.
2. Select **Export** from the submenu.
3. In the *Export To* dialog box, select the folder where the file will be saved and assign a file name.
4. Click **Save**.

### Printing reports

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#### □ *To change the appearance of the printed reports:*

1. Click the **File** command on the menu bar, and choose **Print Setup**.
2. In the *Print Setup* dialog box:
  - Check *Highlight Report Rows* to create a shading in every other row.
  - Check *Use Large Fonts in Reports* to print with a larger font.
  - Click *Print Selected Reports Only* to print only the active report. If there is no checkmark, all reports will be printed.

#### □ *To print the displayed report:*

- Click the **File** command on the menu bar and choose **Print**.
- or -
- Click the **Print** toolbar icon.

