Chapter III.

The EDS Document

In This Chapter

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
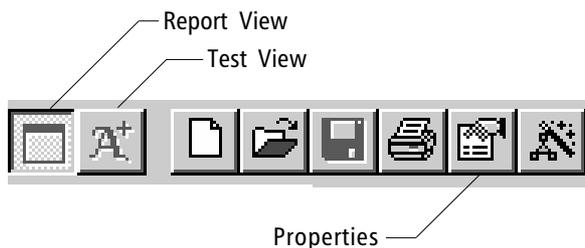
The Document window

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.

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.

Report Tabs

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Summary Report Tab
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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.

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.

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** form 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.

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.