

## EdgeRater for HGSi Users



HGSi software and EdgeRater are independently powerful stock market analysis programs. When used together you have a combination that is more than the sum of its parts. An incredibly powerful duo of programs working together to show everything you need to arrive at your trading decisions.

This document explains how to set up HGSi and EdgeRater to work together and discusses some of the things that you can do with this combination of products.

## Using HGSi to generate Symbol Lists for EdgeRater

The screenshot shows the HGSi Designer interface with 1485 securities. The 'Group Database' pane on the left lists various HGS Reference Groups, with 'S&P 1500' highlighted. A blue arrow points from this group to the 'Symbol Lists' pane on the right, which displays a list of symbols and their descriptions. The 'Symbol Lists' pane is titled 'S&P 1500.txt' and shows a table of symbol data.

<input checked="" type="checkbox"/>	Symbol	Description	To	Time
<input checked="" type="checkbox"/>	A	Agilent Te...	4/29/2016	EOD
<input checked="" type="checkbox"/>	AA	Alcoa Inc	4/29/2016	EOD
<input checked="" type="checkbox"/>	AAL	American ...	4/29/2016	EOD
<input checked="" type="checkbox"/>	AAN	Aaron's Inc	4/29/2016	EOD
<input checked="" type="checkbox"/>	AAON	Aaon Inc	4/29/2016	EOD
<input checked="" type="checkbox"/>	AAP	Advance ...	4/29/2016	EOD
<input checked="" type="checkbox"/>	AAPL	Apple Inc	4/29/2016	EOD
<input checked="" type="checkbox"/>	AAT	American ...	4/29/2016	EOD
<input checked="" type="checkbox"/>	AAWW	Atlas Air ...	4/29/2016	EOD
<input checked="" type="checkbox"/>	ABAX	Abaxis Inc	4/29/2016	EOD
<input checked="" type="checkbox"/>	ABBV	Abbvie In...	4/29/2016	EOD
<input checked="" type="checkbox"/>	ABC	Amerisour...	4/29/2016	EOD
<input checked="" type="checkbox"/>	ABCB	Ameris Ba...	4/29/2016	EOD
<input checked="" type="checkbox"/>	ABG	Asbury A...	4/29/2016	EOD
<input checked="" type="checkbox"/>	ABM	ABM Indu...	4/29/2016	EOD
<input checked="" type="checkbox"/>	ABMD	Abiomed Inc	4/29/2016	EOD
<input checked="" type="checkbox"/>	ABT	Abbott La...	4/29/2016	EOD

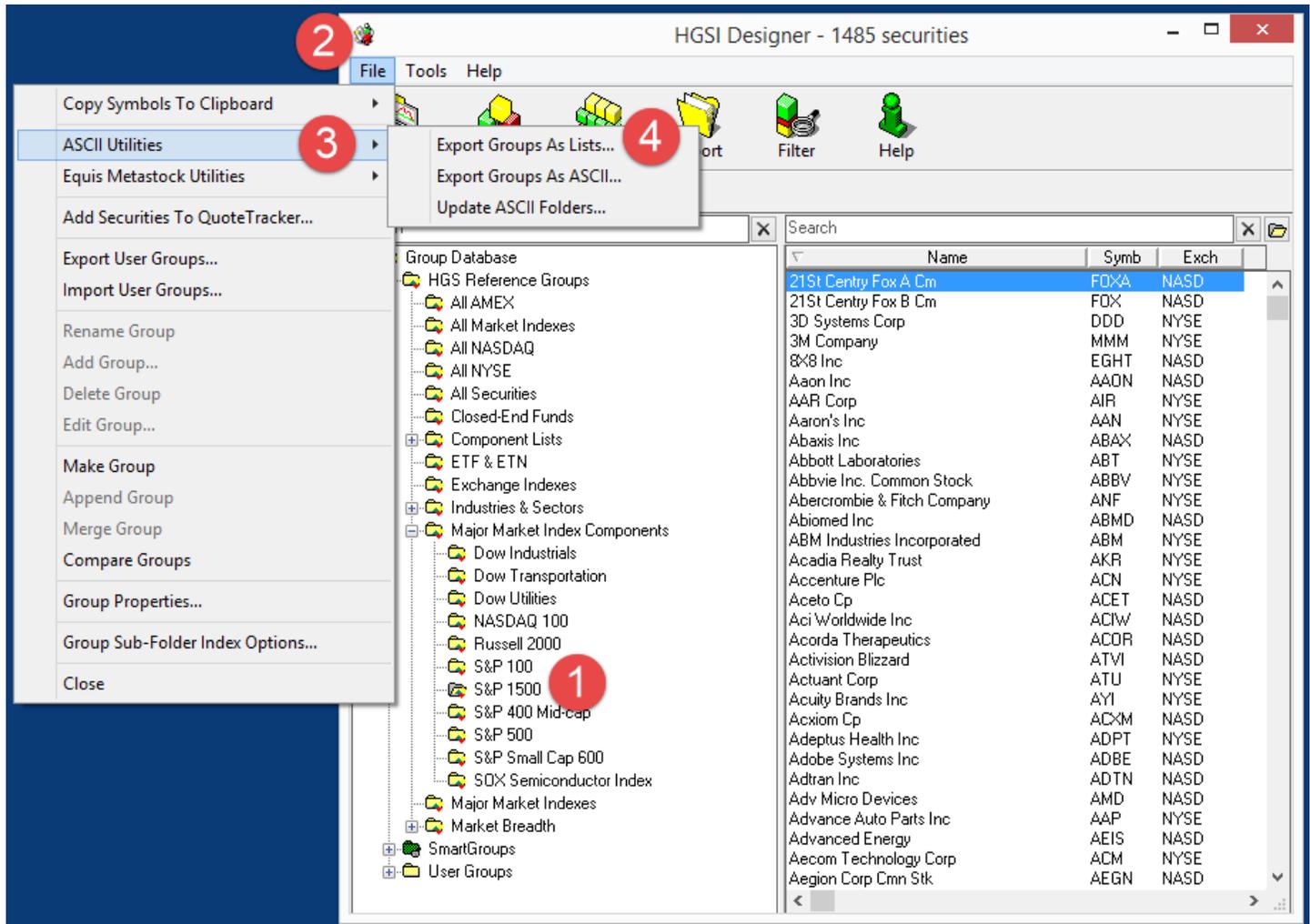
*The Goal: Export any HGSi Group to use as a Symbol List in EdgeRater*

Groups in HGSi can be used as Symbol Lists in EdgeRater, there are two ways to achieve this:

1. Export from within the HGSi Designer
2. Export from within the HGSi Warehouse

## Export from the HGSI Designer

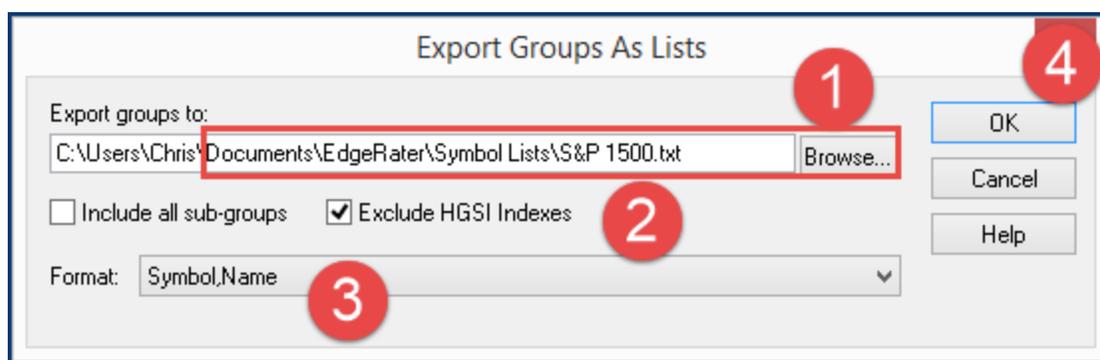
Designer->File->ASCII Utilities->Export Groups As Lists



*Exporting a group from the HGSI Designer*

1. In the HGSI Designer, choose the group you want to use as a symbol list in EdgeRater
2. Select 'File'
3. Select 'ASCII Utilities'
4. Select 'Export Groups As Lists...'

A new dialog box will pop up, the settings should be as follows:

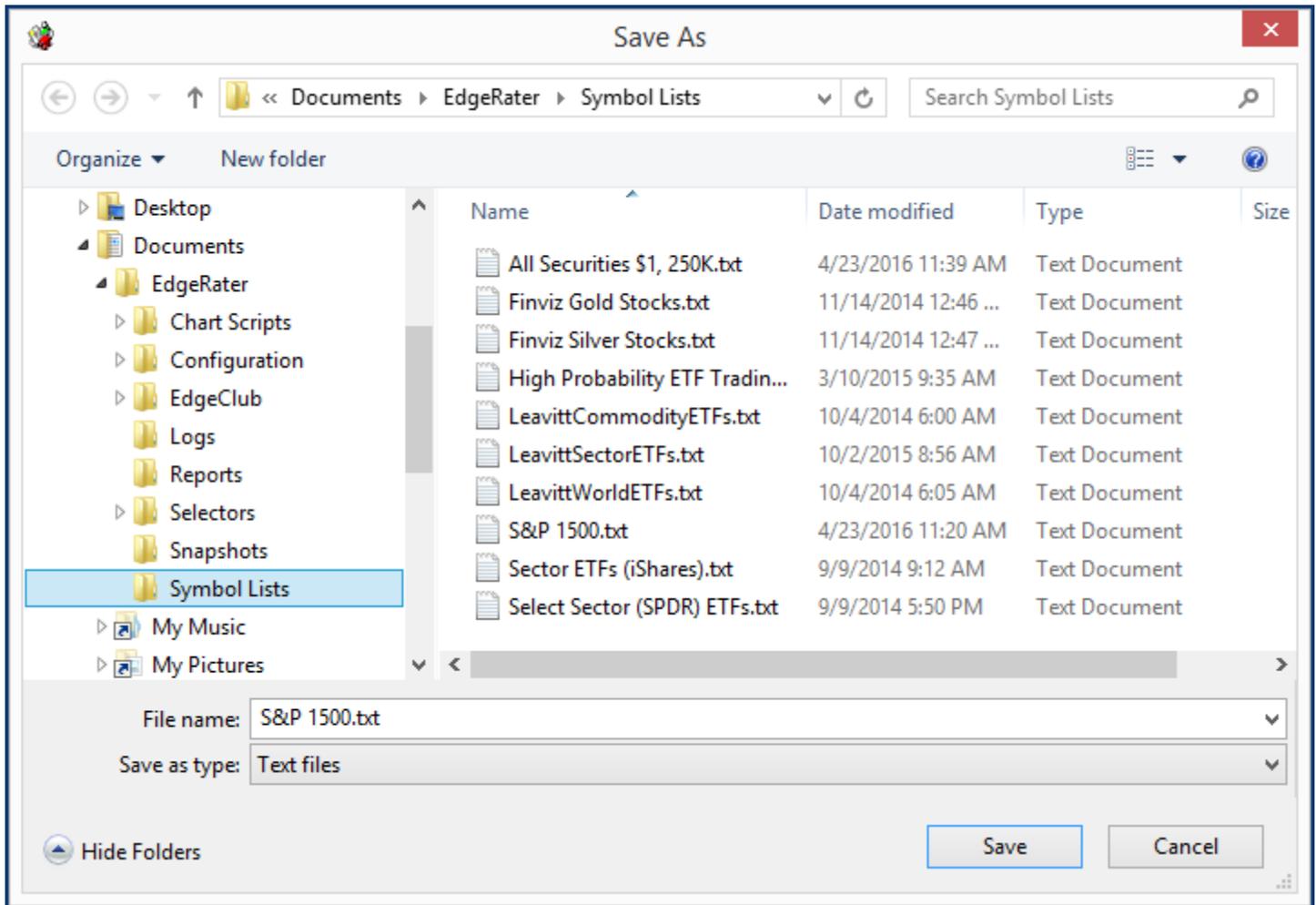


*Settings to use when exporting from the HGSI Designer*

1. Browse to the EdgeRater Symbol Lists Folder:

***{Documents}\EdgeRater\Symbol Lists***

Location will be remembered next time you do an export

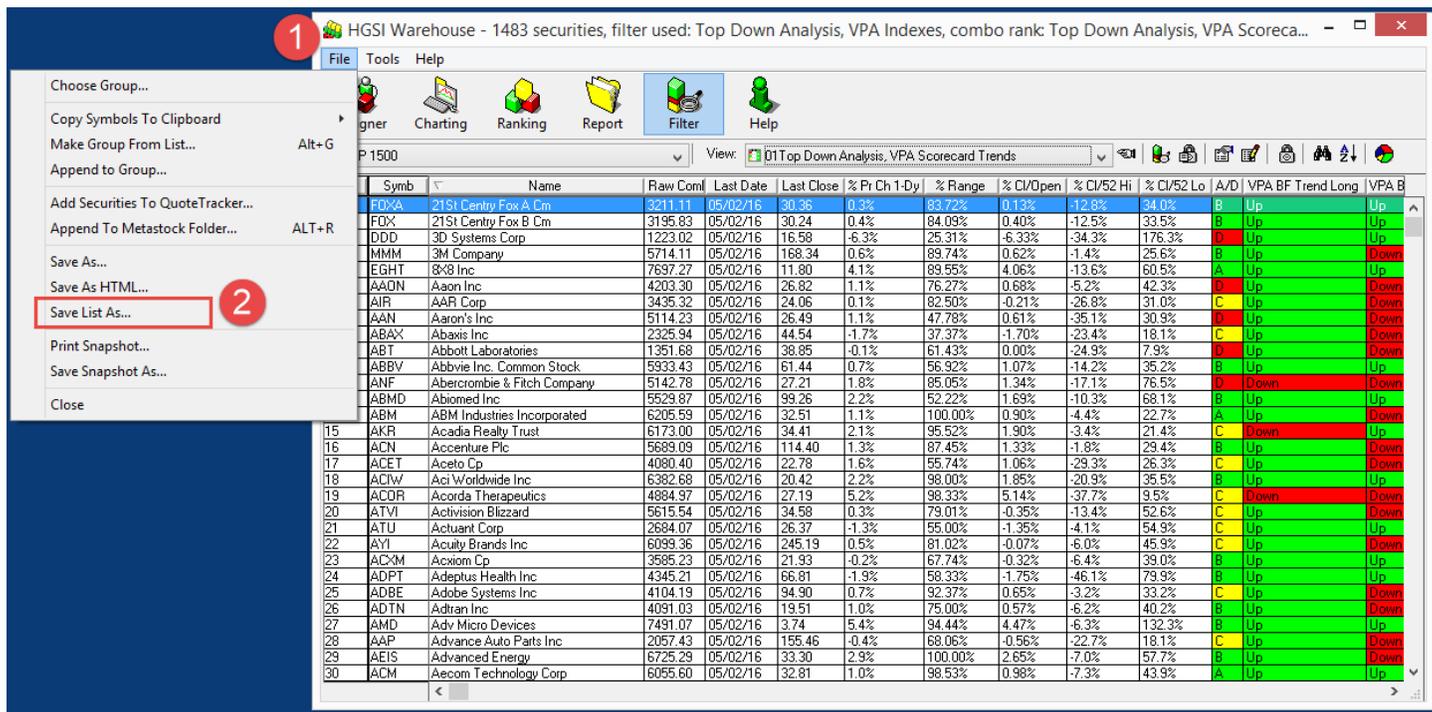


*Browse to the EdgeRater Symbol Lists Folder*

2. Exclude HGSI Indexes from the export
3. Use the '***Symbol, Name***' format for export
4. Press OK

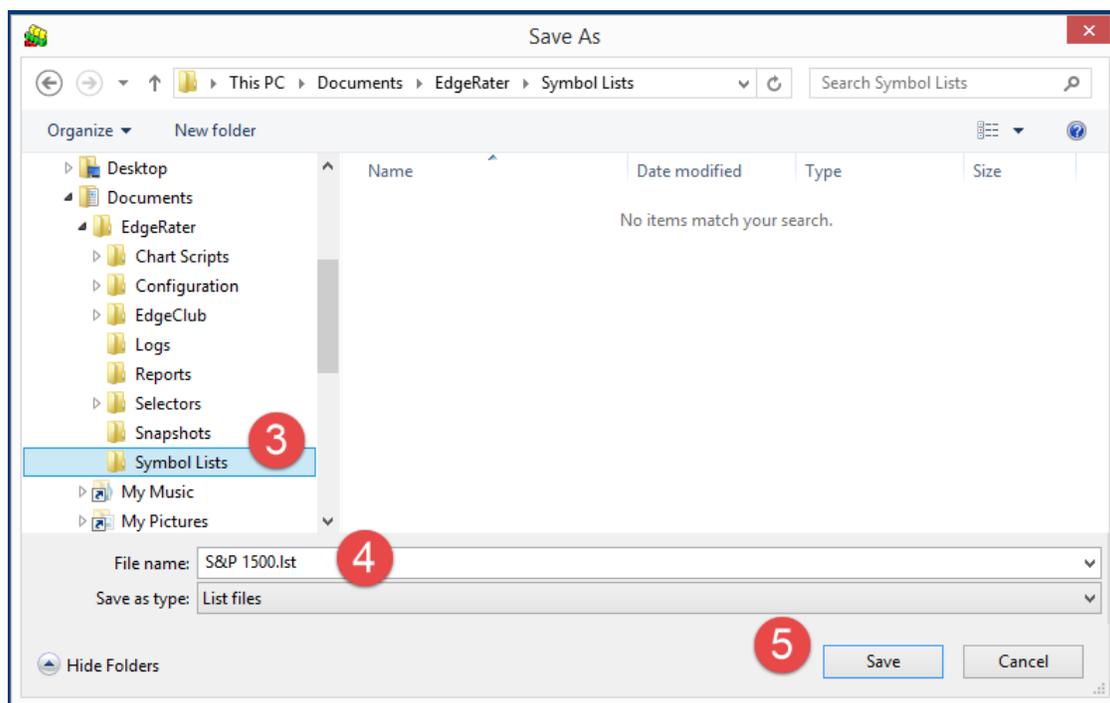
## Export from the HGSI Warehouse

The second way to export symbols from HGSI to use as a symbol list in EdgeRater is from an HGSI Warehouse View. Only the symbols in the view will be exported, so if the view defines a filter you will only get the symbols that pass the filter.



### Exporting Symbols from a Warehouse View

1. From the HGSI Warehouse, select 'File'
2. Select 'Save List As'

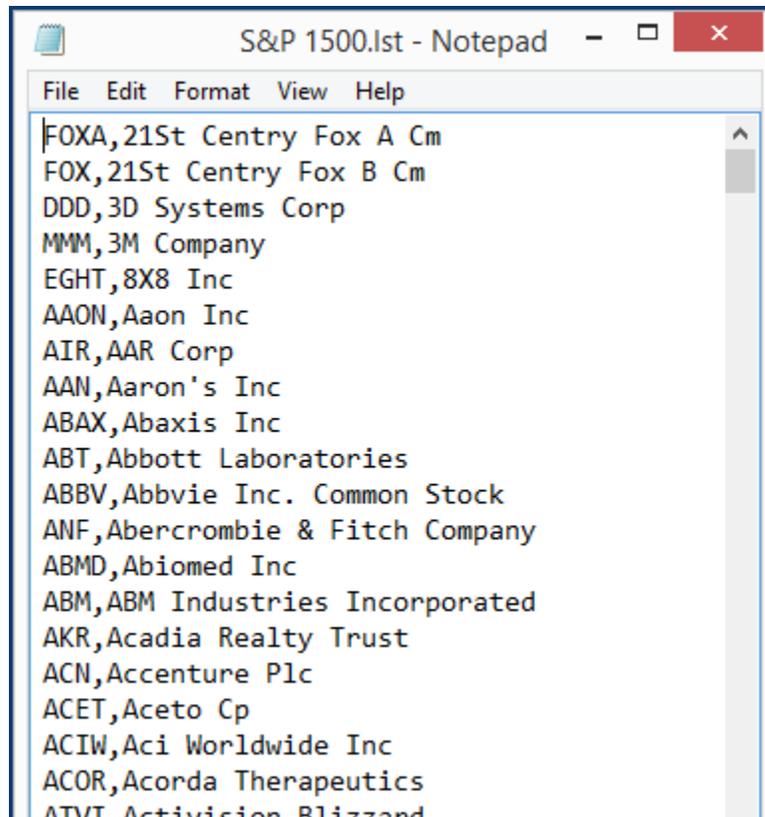


Browse to the EdgeRater Symbol Lists Folder

3. Locate the EdgeRater Symbol lists folder: **{Documents}\EdgeRater\Symbol Lists**
4. Type a meaningful name for your list
5. Press Save

Note that the file extension applied when you export a warehouse view as a list is **.lst**. It doesn't matter to EdgeRater whether the file extension is **.lst** or **.txt** (as exported by the designer). The contents of the exported files have the same format and EdgeRater will automatically make these lists available in the program.

Here's what the contents of the **.lst** file looks like:



*Contents of the exported list file*

Notice that the format is **Symbol, Name**. This is the same format that we specified when exporting from the designer. The warehouse export uses this format automatically so we don't need to perform the extra step of specifying the format like we did in the designer. However, the Designer will remember the format that we specified for next time and so we won't actually need to specify it again there anyway.

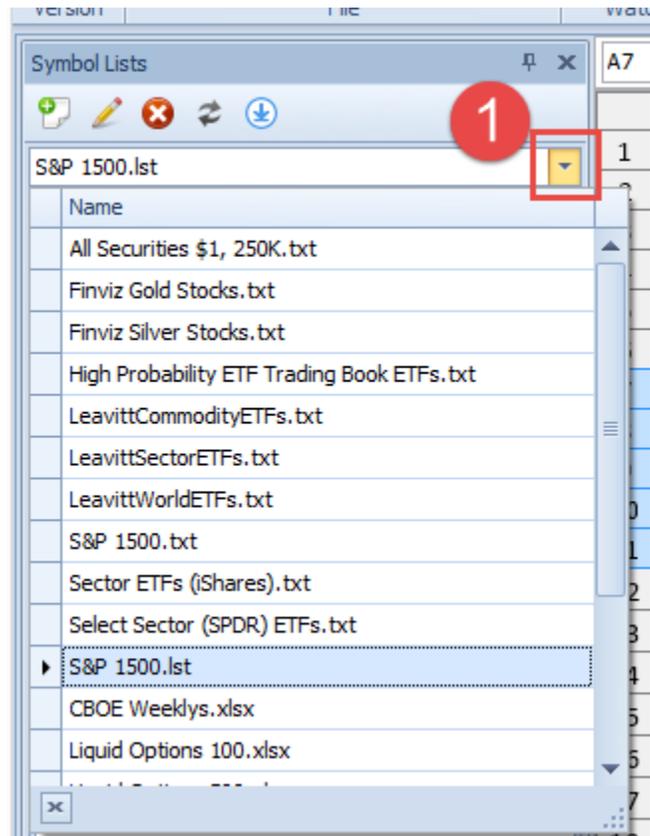
### Summary

EdgeRater can use any file contained in the **{Documents}\EdgeRater\Symbol Lists** folder as a symbol list providing it is in the correct format (**Symbol, Name**).

HGSI allows you to export groups of symbols from the Designer and Warehouse view to the EdgeRater symbol lists folder. Once you have performed that step the symbol list will automatically appear within the EdgeRater program.

## Getting End Of Day (EOD) Price History for a symbol list

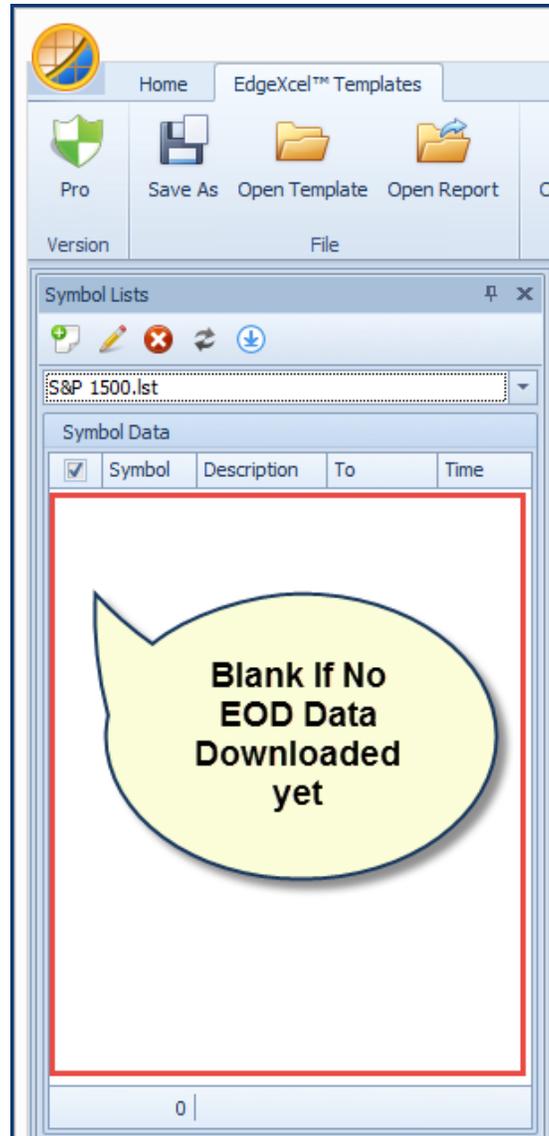
Once you have exported a file in the correct format to the EdgeRater Symbol Lists folder, it should appear in the Symbol Lists dropdown control:



*The EdgeRater Symbol Lists DropDown control*

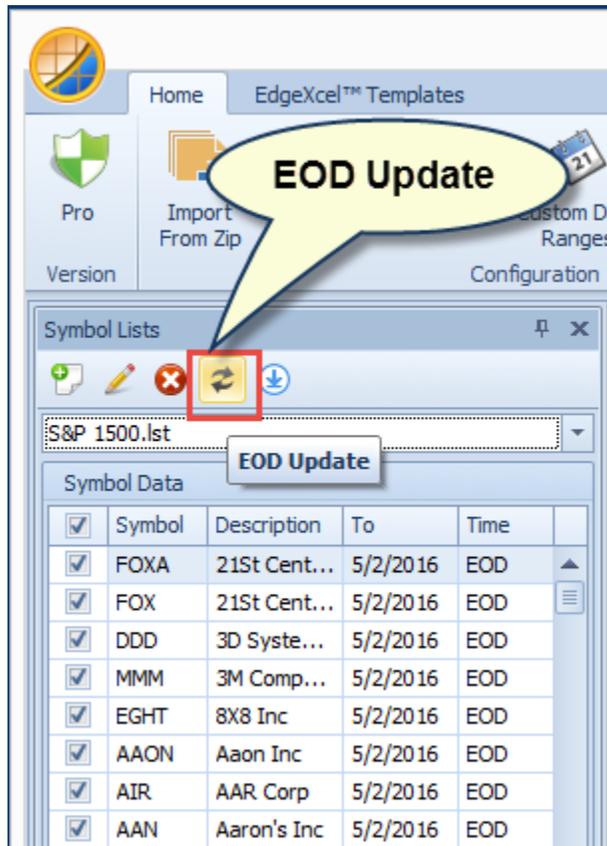
1. Press the Symbol Lists dropdown control to locate the exported list

If you have not used this particular list before, the 'Symbol Data' area will be blank:



*Price history Data has not been downloaded yet*

Press the EOD Update button to get historical price data for your new list

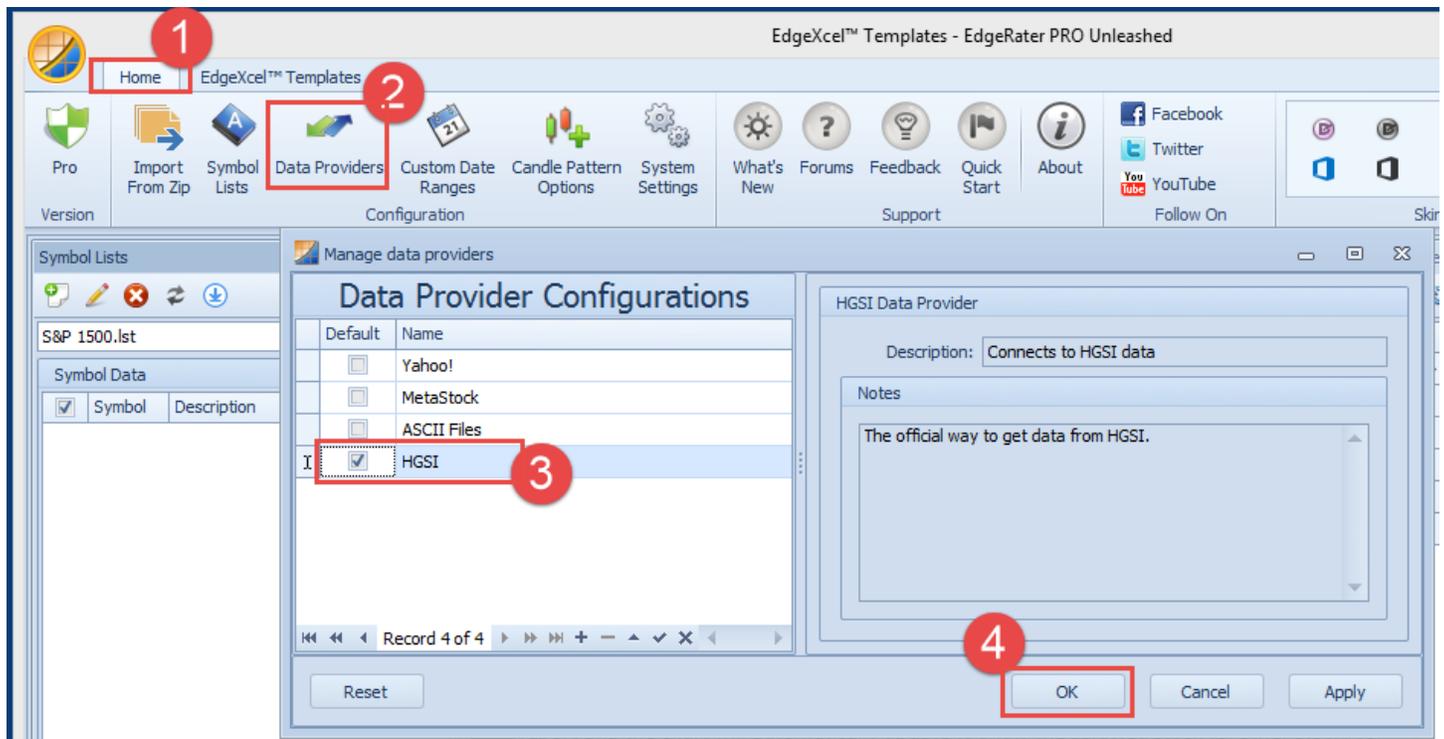


*EOD Update Button gets price history from provider*

Once data has been updated, the main area of the symbol lists panel will be populated with the **symbol, name** and the **To** date representing the date of the last bar that was downloaded. If the **Time** field contains a time instead of saying EOD it means that you pressed the 'Intraday Update' button instead which fetched the last bar as a 15 min delayed bar from Yahoo.

## Default Data Provider

Each Symbol List in EdgeRater is associated with a data provider. If you haven't set a specific data provider for a symbol list, then when you press the 'EOD Update' button the data will be fetched from the system-wide 'Default Data Provider'. HGSI Users are recommended to set the Default Data Provider to HGSI.



*Setting the System-Wide Default data provider to HGSI*

1. Go to the 'Home' menu tab
2. Press 'Data Providers'
3. Select HGSI (only available if you have HGSI Installed)
4. Press OK

## Symbol List Data Provider Overrides

Each list can override the default data provider and get data from a specific provider such as Yahoo. If you don't set a specific override the data will come from the default provider. To see where the data is actually coming from, default or override, you can press the 'Edit List' button.

The screenshot shows the EdgeXcel™ Templates - EdgeRater PRO Unleashed interface. The 'Symbol Lists' pane on the left has a red circle with the number '1' around the 'Edit List' button. The 'S&P 1500.lst' dialog box is open, showing the 'Data Provider' dropdown set to 'HGSI', with a red circle and the number '2' around it. A callout bubble points to the dropdown with the text: 'Each list can override the Default Data Provider here'. The dialog box also shows a table of symbols and a warning message at the bottom.

Symbol	Description	To	Time
FOXA	21St Cent...	5/2/2016	EOD
FOX	21St Cent...	5/2/2016	EOD
DDD	3D Syste...	5/2/2016	EOD
MMM	3M Comp...	5/2/2016	EOD
EGHT	8X8 Inc	5/2/2016	EOD
AAON	Aaon Inc	5/2/2016	EOD
AIR	AAR Corp	5/2/2016	EOD
AAN	Aaron's Inc	5/2/2016	EOD
ABAX	Abaxis Inc	5/2/2016	EOD
ABT	Abbott La...	5/2/2016	EOD
ABBV	Abbvie In...	5/2/2016	EOD
ANF	Abercrom...	5/2/2016	EOD
ABMD	Abiomed Inc	5/2/2016	EOD
ABM	ABM Indu...	5/2/2016	EOD
AKR	Acadia Re...	5/2/2016	EOD
ACN	Accentur...	5/2/2016	EOD
ACET	Aceto Cp	5/2/2016	EOD
ACTW	Acti World	5/2/2016	EOD

Allows add/edit/delete of symbols in this symbol list. You can override the default data provider for an individual symbol if needed. To delete a symbol click on the box to the left of the symbol and press 'Delete'.

*Overriding the default data provider for a symbol list*

1. Press 'Edit List' button
2. In the 'Symbol List' tab, choose the desired data provider for the symbol list

## Archive View

One of the most powerful and time-saving features of the integration between HGSI and EdgeRater is the 'Generate Indexes from Warehouse' template which requires a warehouse archive view (containing all warehouse fields) and a 'No Filter' filter applied. You can import this view into your HGSI software.

The file to import can be found by going to

<http://www.edgerater.com/sharedfolder>

and searching for the Integrations->HGSI Folder.

There you will find a filter to import (.flt) and a warehouse view to import (.whs).

Download both of these files to your desktop and then use the HGSI program import functionality to import the Filter and Warehouse view.

## Importing the Filter:

The screenshot shows the HGS Warehouse application interface. The main window displays a list of securities with columns for Symbol, A/D, VPA BF, Trend, Long, and VPA B. A 'Choose/Create Filter' dialog is open, showing a tree view of filters. A file explorer window is open, showing the Desktop folder with a file named 'EdgeRaterFilters\_20160504.flt' selected. Red circles 1 through 5 indicate the sequence of steps for importing the filter.

Symbol	A/D	VPA BF	Trend	Long	VPA B
1 FOXA 21St Century Fox A	B	Up			Up
2 FOX 21St Century Fox B	B	Up			Up
3 DDD 3D Systems Corp	D	Up			Down
4 MMM 3M Company	B	Up			Down
5 EGHT 8x8 Inc	A	Up			Up
6 AADN Aaon Inc	D	Up			Down
7 AIR AAR Corp	C	Up			Down
8 AAN Aaron's Inc	D	Up			Down
9 ABAX Abaxis Inc	C	Up			Down
10 ABT Abbott Laboratorie	D	Up			Down
11 ABBV Abbvie Inc. Comm	B	Up			Up
12 ANF Abercrombie & Fitt	D	Up			Down
13 ABMD Abiomed Inc	B	Up			Down
14 ABM ABM Industries Inc	A	Up			Down
15 AKR Acadia Realty Tru	C	Down			Up
16 ACN Accenture Plc	B	Up			Down
17 ACET Aceto Cp	A	Up			Down
18 ACIW Aci Worldwide Inc	C	Down			Up
19 ACOR Acorda Therapeut	B	Up			Down
20 ATVI Activision Blizzard	C	Up			Down
21 ATU Actuant Corp	B	Up			Down
22 AYI Acuity Brands Inc	A	Up			Down
23 ACXM Acxiom Cp	C	Down			Up
24 ADPT Adeptus Health Inc	B	Up			Down
25 ADBE Adobe Systems Inc	A	Up			Down
26 ADTN Adtran Inc	C	Up			Down
27 AMD Adv Micro Device	B	Up			Down
28 AAP Advance Auto Par	A	Up			Down
29 AEIS Advanced Energy	C	Down			Up
30 ACM Aecom Technology Corp	B	Up			Down
31 AEGN Aegion Corp Cmn Stk	C	Up			Down

*Importing the EdgeRater Filters into HGS*

1. Press the Filter button
2. Select the root Filters folder
3. Press the Import button
4. Locate the downloaded .flt file
5. Press Open

## Importing the Warehouse View:

The screenshot shows the HGSI Warehouse application interface. The main window displays a table of securities with columns for % CI/52 Hi, % CI/52 Lo, A/D, VPA BF, Trend Long, and VPA B. A 'Choose/Create Warehouse View' dialog is open, showing a tree view of Warehouse Views. The 'Warehouse Views' folder is selected. An 'Open' dialog is also open, showing the file 'EdgeRaterWarehouseViews\_20160504.whs' selected on the Desktop. Red circles 1 through 5 indicate the steps: 1. Clicking the 'Choose/Create View' button in the main window; 2. Selecting the 'Warehouse Views' folder in the dialog; 3. Clicking the 'Import' button in the dialog; 4. Selecting the '.whs' file in the 'Open' dialog; 5. Clicking the 'Open' button in the 'Open' dialog.

### Importing the EdgeRater Warehouse Views into HGSI

1. In the Warehouse, select 'Choose/Create View' button
2. Select the root Warehouse Views Folder
3. Press 'Import'
4. Locate the downloaded .whs file
5. Press 'Open'

## Using the Archive View

The EdgeRater Archive View that was imported into HGSI in the previous section is used for archiving the current state of the warehouse. Use this view on the 'All Securities' group. This information can be used by EdgeRater for many different analysis tasks:

- EdgeRater can automatically generate and fetch price history for an 'All Securities' symbol list.
- EdgeRater can automatically generate 10 year indexes for the following groups:
  - Industry Group
  - Major Industry Group
  - Sector Group
  - SIC Code Group

Once you have these 10 year indexes you can run them against EdgeRater templates. One example is to find out the seasonality of the various industry groups (by running the Annual Trends templates)

- The EdgeRater warehouse report can report on which ERG values have performed best/worst since the report was saved, as well as which A/D letter rank and HGS Box performed best and worst.

In order for EdgeRater to use this Archive view it needs to be saved from HGSI to your file system as an HTML file.

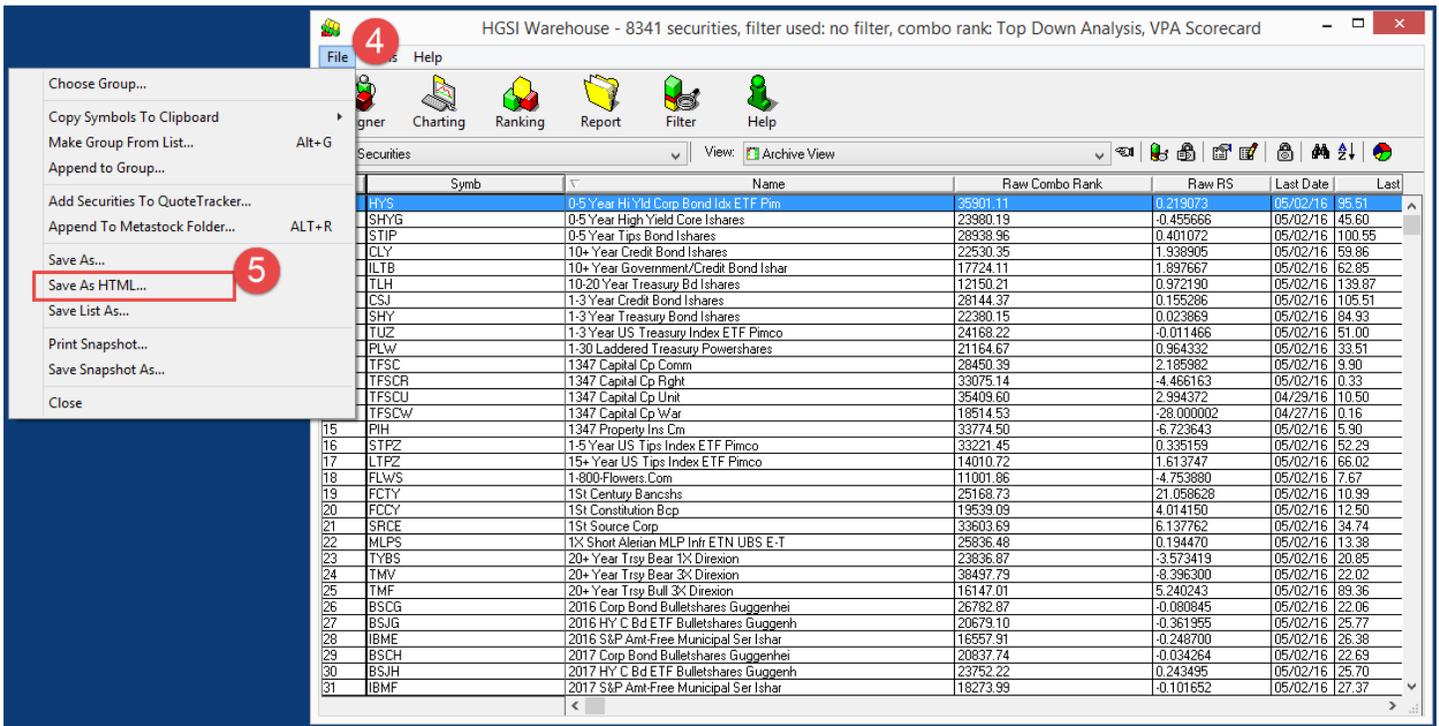
## Saving the warehouse as an HTML File

The screenshot shows the HGSI Warehouse application window with the title "HGSI Warehouse - 8341 securities, filter used: no filter, combo rank: Top Down Analysis, VPA Scorecard". The interface includes a menu bar (File, Tools, Help) and a toolbar with icons for Designer, Charting, Ranking, View, Filter, and Help. A red box labeled '1' highlights the 'All Securities' dropdown menu. Another red box labeled '2' highlights the 'View' dropdown menu, which is currently set to 'Archive View'. A third red box labeled '3' highlights the 'Archive View' option in the 'Quick Pick Warehouse Views' dialog box. The main data table lists securities with columns for Symb, Name, Raw Combo Rank, Raw RS, Last Date, and Last. The table contains 31 rows of data, including securities like HYS, SHYG, STIP, CLY, ILTB, TLH, CSJ, SHY, TUZ, PLW, TFSC, TFSCR, TFSCU, TFSCW, PIH, STPZ, LTPZ, FLWS, FCTY, FCCY, SRCE, MLPS, TYBS, TMV, TMF, BSCG, BSJG, IBME, BSCH, BSJH, and IBMF.

	Symb	Name	Raw Combo Rank	Raw RS	Last Date	Last
1	HYS	0-5 Year Hi Yld Corp Bond Idx ETF Pim				51
2	SHYG	0-5 Year High Yield Core Ishares				50
3	STIP	0-5 Year Tips Bond Ishares				1.55
4	CLY	10+ Year Credit Bond Ishares				96
5	ILTB	10+ Year Government/Credit Bond Ishar				95
6	TLH	10-20 Year Treasury Bd Ishares				1.87
7	CSJ	1-3 Year Credit Bond Ishares				1.51
8	SHY	1-3 Year Treasury Bond Ishares				93
9	TUZ	1-3 Year US Treasury Index ETF Pimco				90
10	PLW	1-30 Laddered Treasury Powershares				51
11	TFSC	1347 Capital Cp Comm				0
12	TFSCR	1347 Capital Cp Right				0
13	TFSCU	1347 Capital Cp Unit				0
14	TFSCW	1347 Capital Cp War				0
15	PIH	1347 Property Ins Cm				0
16	STPZ	1-5 Year US Tips Index ETF Pimco				29
17	LTPZ	15+ Year US Tips Index ETF Pimco				02
18	FLWS	1-800-Flowers.Com				7
19	FCTY	1St Century Bancshs				99
20	FCCY	1St Constitution Bcp				50
21	SRCE	1St Source Corp				74
22	MLPS	1X Short Alerian MLP Infr ETN UBS E-T	25836.48	0.194470	05/02/16	13.38
23	TYBS	20+ Year Trsy Bear 1X Direxion	23836.87	-3.573419	05/02/16	20.85
24	TMV	20+ Year Trsy Bear 3X Direxion	38497.79	-8.396300	05/02/16	22.02
25	TMF	20+ Year Trsy Bull 3X Direxion	16147.01	5.240243	05/02/16	89.36
26	BSCG	2016 Corp Bond Bulletshares Guggenhei	26782.87	-0.080845	05/02/16	22.06
27	BSJG	2016 HY C Bd ETF Bulletshares Guggenhei	20679.10	-0.361955	05/02/16	25.77
28	IBME	2016 S&P Amt-Free Municipal Ser Ishar	16557.91	-0.248700	05/02/16	26.38
29	BSCH	2017 Corp Bond Bulletshares Guggenhei	20837.74	-0.034264	05/02/16	22.69
30	BSJH	2017 HY C Bd ETF Bulletshares Guggenhei	23752.22	0.243495	05/02/16	25.70
31	IBMF	2017 S&P Amt-Free Municipal Ser Ishar	18273.99	-0.101652	05/02/16	27.37

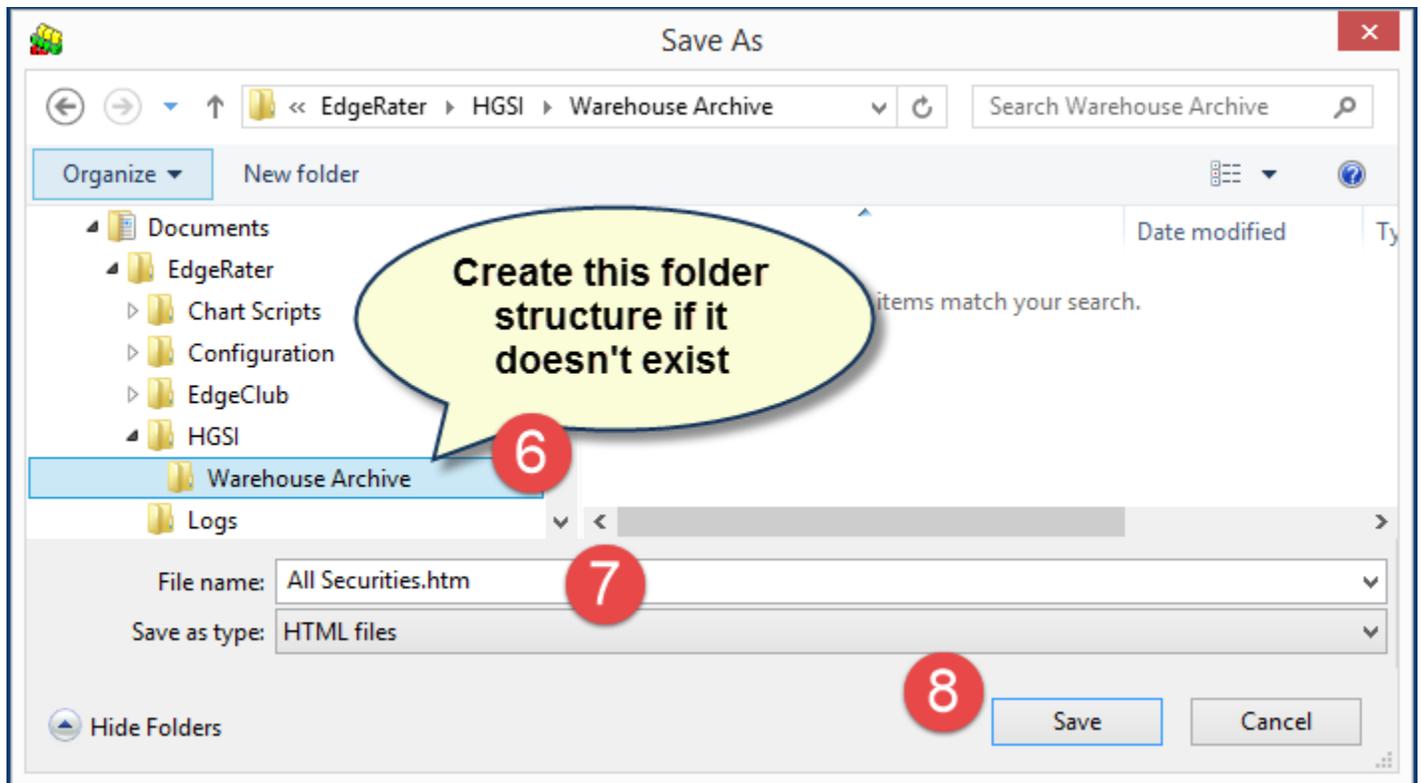
### Choosing the Warehouse Archive View and All Securities group

1. In the HGSI Warehouse make sure you have the 'All Securities' group selected.
2. Press the 'Quick Pick' Views button
3. Choose the Archive View from the EdgeRater Views



*Saving the Warehouse Archive View as an HTML File*

4. Press 'File'
5. Press 'Save As HTML...'



*Saving the Warehouse Archive View (Choosing the folder to save to)*

6. Create a folder structure to store this html file
  - a. Create a folder named 'HGS1' underneath **{Documents}\EdgeRater**
  - b. Create a folder named 'Warehouse Archive' under the new 'HGS1' Folder
7. Choose a filename for the html file (All Securities.htm is good)
8. Press Save

## Using this data in EdgeRater

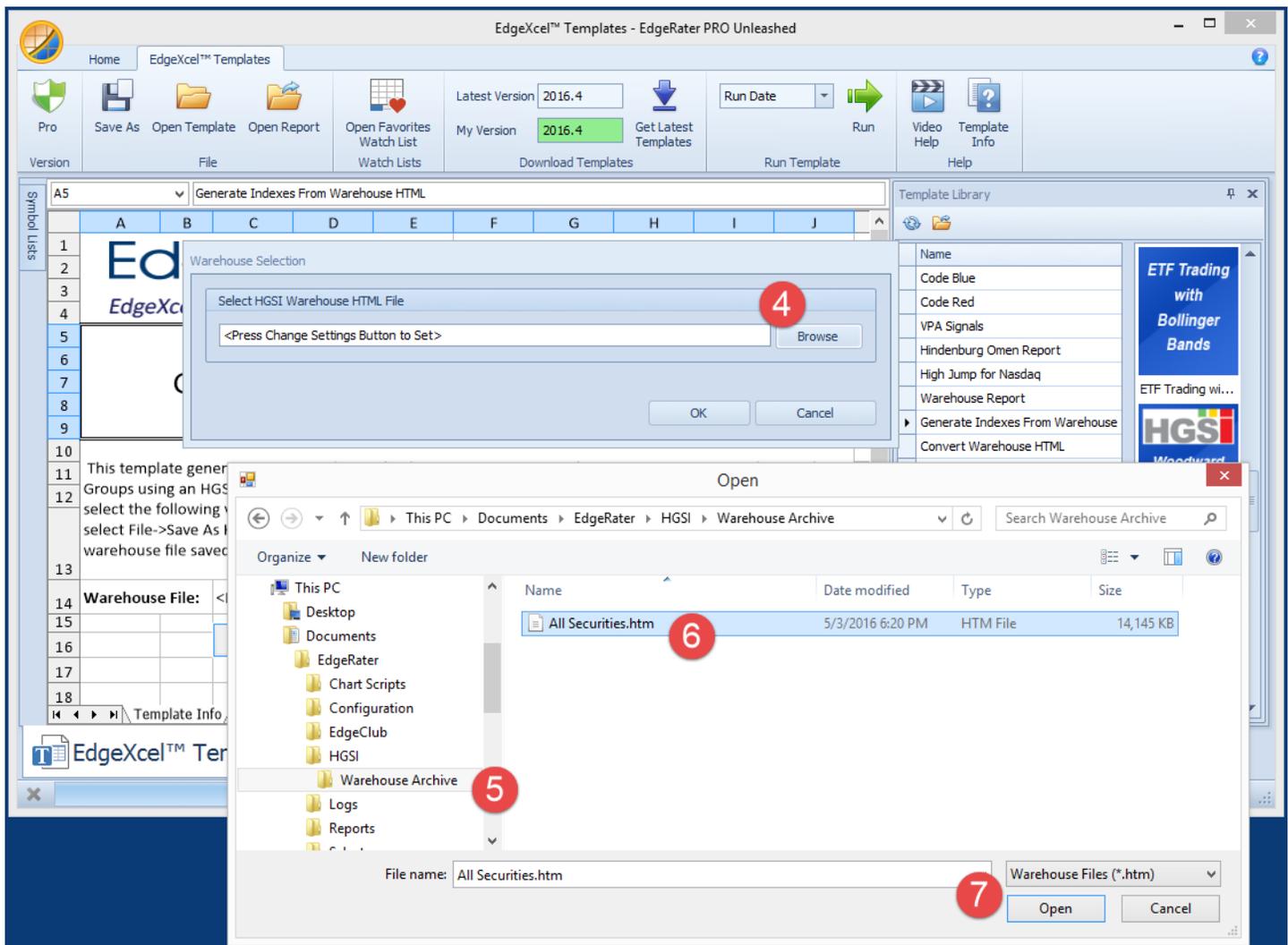
Once you have saved the warehouse HTML file from HGSI you can close HGSI. EdgeRater can do all kinds of cool things with this data providing you have your EdgeRater Default Data Provider set to HGSI. The most important template to run to make use of this data is the 'Generate Indexes From Warehouse' template.

## Generate Indexes From Warehouse

The screenshot shows the EdgeRater PRO Unleashed software interface. The main workspace displays the 'Generate Indexes From Warehouse HTML' template. The template content includes the EdgeRater logo, a URL (<http://www.edgerater.com/>), and a 'Warehouse File' field with a 'Change Settings' button. A 'Template Library' pane on the right lists various templates, with 'Generate Indexes From Warehouse' highlighted. Red circles with numbers 1, 2, and 3 indicate key steps: 1 points to the 'Generate Indexes From Warehouse' template in the library, 2 points to the template title in the main workspace, and 3 points to the 'Change Settings' button.

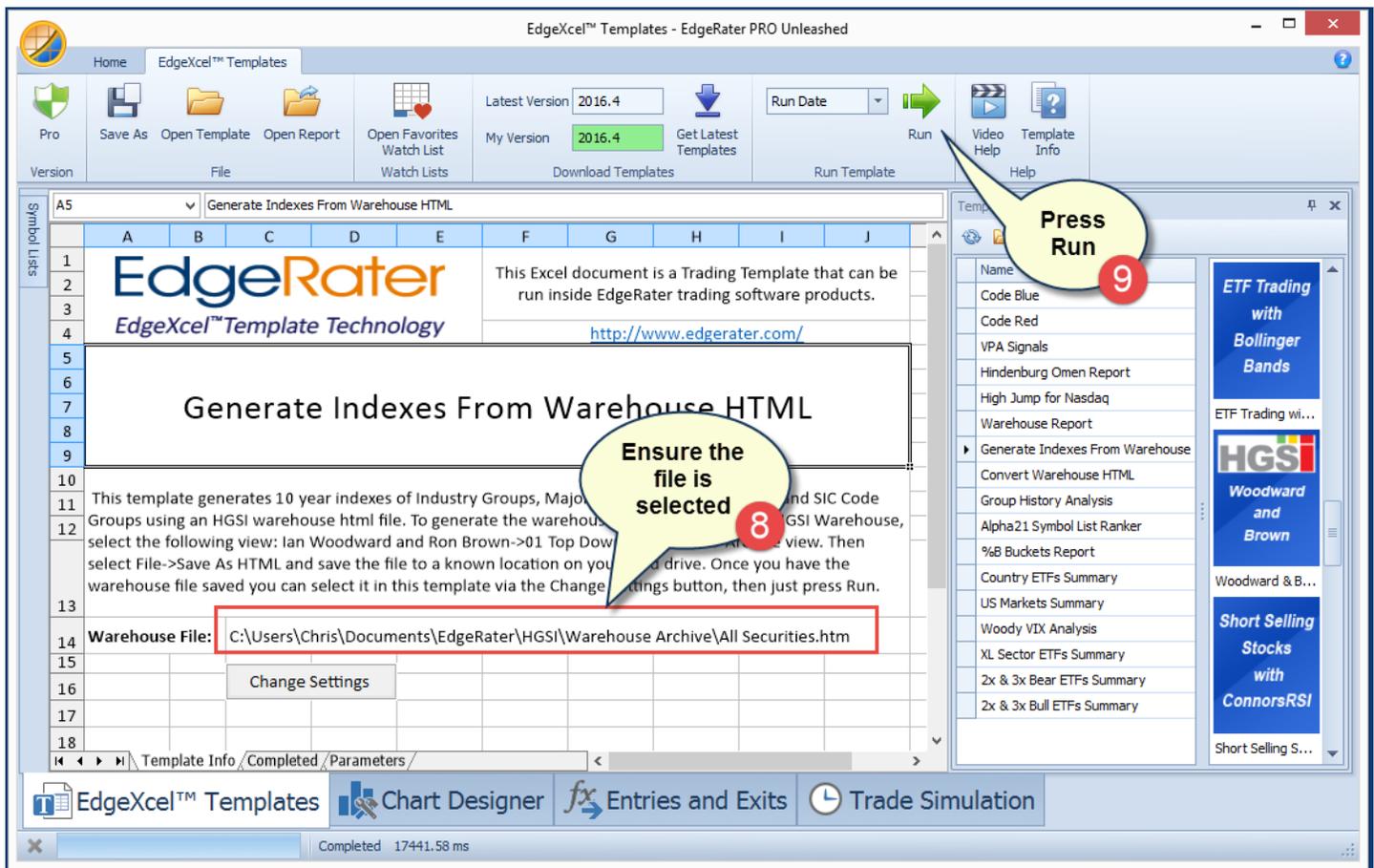
### Using the 'Generate Indexes From Warehouse' Template

1. In EdgeRater, locate the HGSI Category of Templates
2. Find and select the 'Generate Indexes From Warehouse' template
3. Press 'Change Settings' and locate and open the warehouse html file just saved (note that on future runs the settings will be remembered and so you won't need to press 'Change Settings' next time. Just ensure that the Warehouse File field is pointing at the right file.



*Choosing the warehouse html file saved from HGSI*

4. Press Browse
5. Locate the Warehouse Archive Folder created in the previous steps
6. Locate the All Securities.htm file saved from the previous steps
7. Press 'Open'



### Running the 'Generate Indexes From Warehouse HTML' Template

8. Ensure that the warehouse html file is selected (remembered from previous runs)
9. Press 'Run'

Running this template will instruct EdgeRater to perform the following tasks:

- a. Convert the HTML file to a useable .xlsx spreadsheet file, named for the date of the data contained within, eg:

**20160502 Warehouse All Securities.xlsx**

*Note that if you export a warehouse html file and run this template every day you will create a new archive xlsx file daily that will contain the contents of the warehouse on that day. Great for keeping a record of all the rich information you have in HGSI. These files are all openable and searchable within Microsoft Excel, but you don't need Excel in order to run EdgeRater.*

- b. Automatically create the following Symbol List
  - Warehouse All Securities
- c. Automatically create 10 year indexes of the following groups
  - Warehouse Indexes SIC
  - Warehouse Indexes Major Industry
  - Warehouse Indexes Industry
  - Warehouse Indexes Sector

These symbol lists and indexes now appear in the EdgeRater Symbol Lists Panel and can be used on any template that requires a symbol list. For example, run the Seasonality Template on the 'Warehouse Indexes Industry' list.

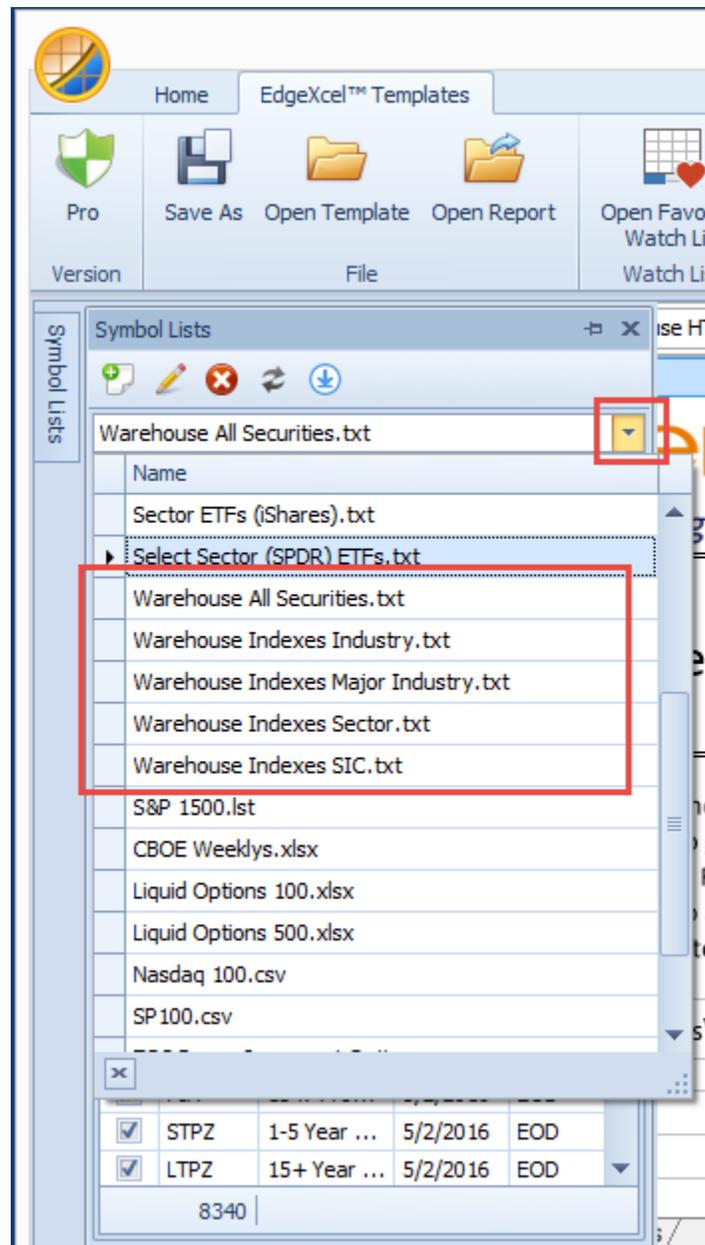
When the template has finished running you will see the following information:

The screenshot shows an Excel spreadsheet with the following content:

Version	Report	Watch Lists	Tools	Copy Columns	Trade Simulation
Pro	Save Save As Open Allow Editing	Add To Favorites Reset Favorites	View Chart Create Symbol List Open Linked Document	Copy Column Insert Copied Column	Trade Simulation
A6 Index generation has completed and you should now find the indexes in the symbol lists area. Note that these symbol lists should not be updated using the normal EOD					
1	EdgeRater			This Excel document is a Trading Template that can be run inside EdgeRater trading software products.	
2	EdgeXcel™ Template Technology			<a href="http://www.edgerater.com/">http://www.edgerater.com/</a>	
3	Index generation has completed and you should now find the indexes in the symbol lists area. Note that these symbol lists should not be updated using the normal EOD or Intraday update button. They must be re-generated daily by running this template again.				
4					
5					
6					
7	Warehouse Filename:	C:\Users\Chris\Documents\EdgeRater\HGSI\Warehouse Archive\All Securities.htm			
8	Warehouse Symbol List Name:	Warehouse All Securities.txt			
9					
10	<b>Generated Index</b>	<b>Index Symbol List Name</b>			
11	Industry Group Indexes:	Warehouse Indexes Industry.txt			
12	Sector Indexes:	Warehouse Indexes Sector.txt			
13	Major Industry Indexes:	Warehouse Indexes Major Industry.txt			
14	SIC Group Indexes:	Warehouse Indexes SIC.txt			
15					
16					

*Information displayed after a successful 'run' of the 'Generate Indexes From Warehouse HTML' template*

If you open up the Symbol Lists panel dropdown you will see these new lists:



*Symbol Lists and data automatically generated by the template*

## Summary

HGSI Software Users can export an All Securities warehouse archive view as an HTML file and then use EdgeRater to automatically generate indexes and symbol lists for use within the EdgeRater software program. This is achieved using the 'Generate indexes from warehouse HTML' template. Doing this daily also ensures that you have a searchable history of warehouse fields. The indexes and symbol lists produced can be run against any EdgeRater template to give insightful information such as the Seasonality of the various Industry Group indexes or report of Industry Group Rotation.

EdgeRater can also use the archived files to show the performance of ERG stocks, A/D letter rank stocks and HGS Box stocks over any period of time (via the Warehouse report template).