ALGOQUANTiCS

Designed for the Institutional Trader

CONDITION FILTER

INHALT

Dear customer!

We would like to thank you for your purchase of the ConditionFilter. You bought a high-quality product, which has the power to improve your everyday-trading significantly and raise it to the next level.

The ConditionFilter is easy to handle, while it has much more to offer than at first glance, if you have some user-knowledge on how it can be best used.
By creating screening-conditions you can get the most out of this professional tool and any desired workflow – from automatized market-preparation up to multistage scans and subsequent fully-automatized trade-creation.

If you have some questions, suggestions or wishes for this or any other product from AlgoQuantics, feel free to drop us a message by simply using our contact-form on our website.

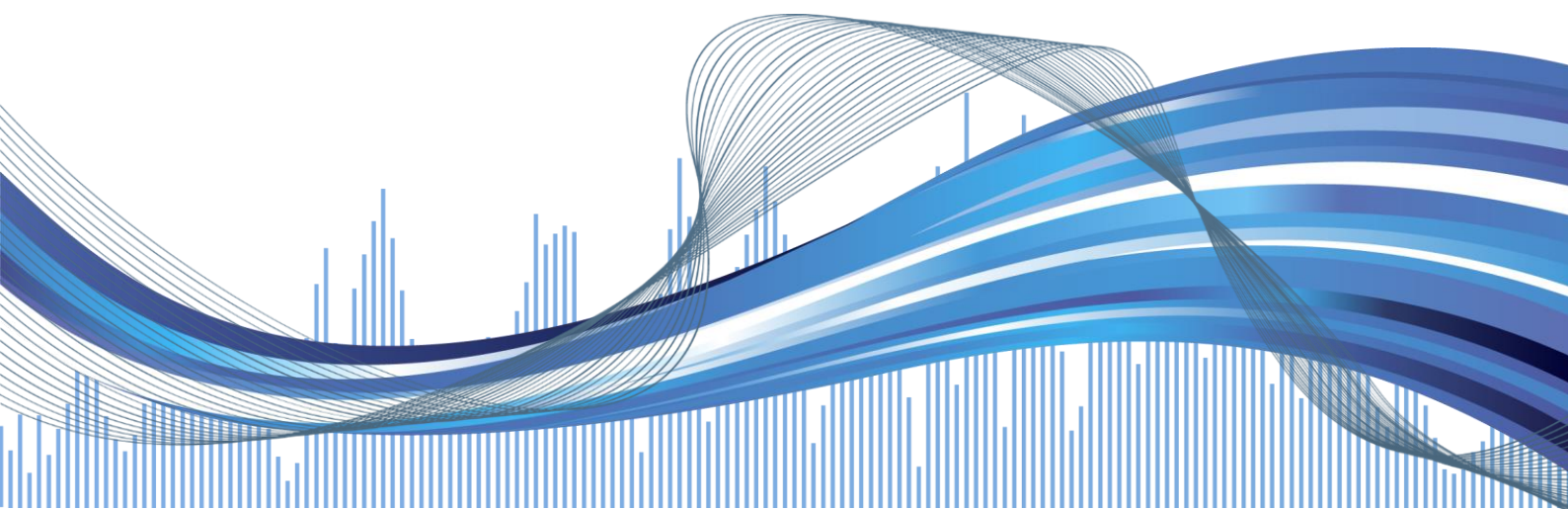You can watch the product-video for the ConditionFilter here: LINK

We wish you joy and success with the AlgoQuantics ConditionFilter!

Designed for the Institutional Trader
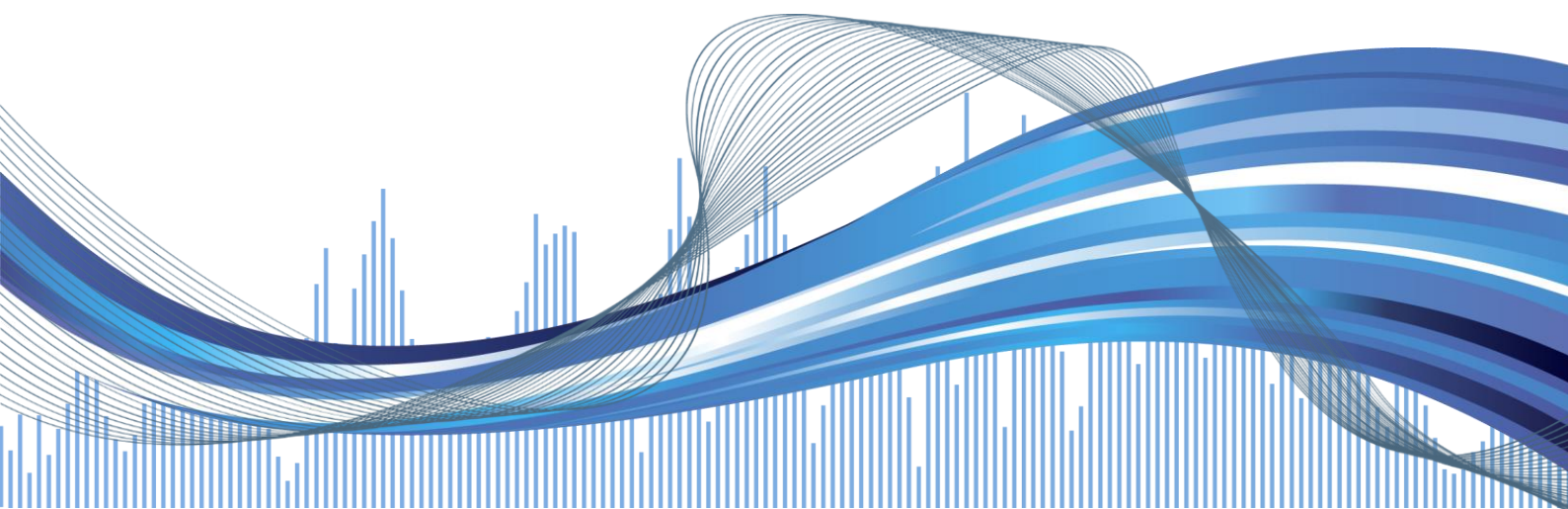
1. INSTALLATION

a) After your purchase you will receive your download-link for the AlgoQuanticsConditionFilter.atpack file by mail as well as in the user area of the TradersYard Shop.
In case you are using the Internet-Explorer or Microsoft-Edge, it can happen that the downloaded .atpack file is automatically renamed into a .zip file. If this happens, you need to rename the AlgoQuanticsConditionFilter.zip file back to AlgoQuanticsConditionFilter.atpack.

b) Save the .atpack file on your PC.

c) Now you need to enter your license key for the package in AgenaTrader. Open the "License" menu in AgenaTrader and choose "Enter activation key". Navigate to the AQConditionFilter entry, paste the license key and press "Activate". There should appear a message, that the license activation was successful, after which you can close this window.

d) Open Tools -> Packages -> Import Package, read the backup-notice and in case you have already backed up your files press "OK". In the next window navigate to the place where you saved the AlgoQuanticsConditionFilter.atpack file, click on it and press "Open". Confirm the subsequent restart-request from AgenaTrader with "OK".

e) After the restart establish the connection to your datafeed.

f) When the data-connection is active, you are ready to use the ConditionFilter.

A detailed documentation with screenshots for the package import in AgenaTrader can also be found in the online-help by following this LINK.

2. CONTENT AND FEATURES

The AlgoQuantics ConditionFilter can be used to make your trading-workflow in AgenaTrader as efficient as possible. You can use the ConditionFilter to automatize the sorting of any signal to any InstrumentList – you do not have to sort interesting instruments by hand anymore!

Choose the desired Condition or ScriptedCondition for filtering, set a value which the condition needs to return and if the condition eventually follows all your specifications, the instrument will be sent to your chosen InstrumentList automatically.

This sorting algorithm can be used e.g. for computer-based market-preparation. All you have to do is to analyze the instruments, which got through the pre-screening with the ConditionFilter. Additionally, the ConditionFilter enables you in the easiest possible way to set up a multi-level trading-strategy.

To achieve this, the ConditionFilter can be used for creating pre-screened InstrumentLists as previously. Now, only on this pre-screened list you start your AT++ strategies, which can be set to create fully- or semi-automatic trades.

In combination with the DynamicScanner (=AddIn for the AgenaTrader, you can buy it HERE), the multi-level trading approach can be optimized one step further, as the DynamicScanner in only shows instruments, where a Trading-signal inside the pre-screened list (with the ConditionFilter) is active.

Each signal which occurs in the DynamicScanner was therefore able to survive the pre-screening with the ConditionFilter plus now an actual trading-signal based on your rules is occurring on one of the pre-screened instruments.
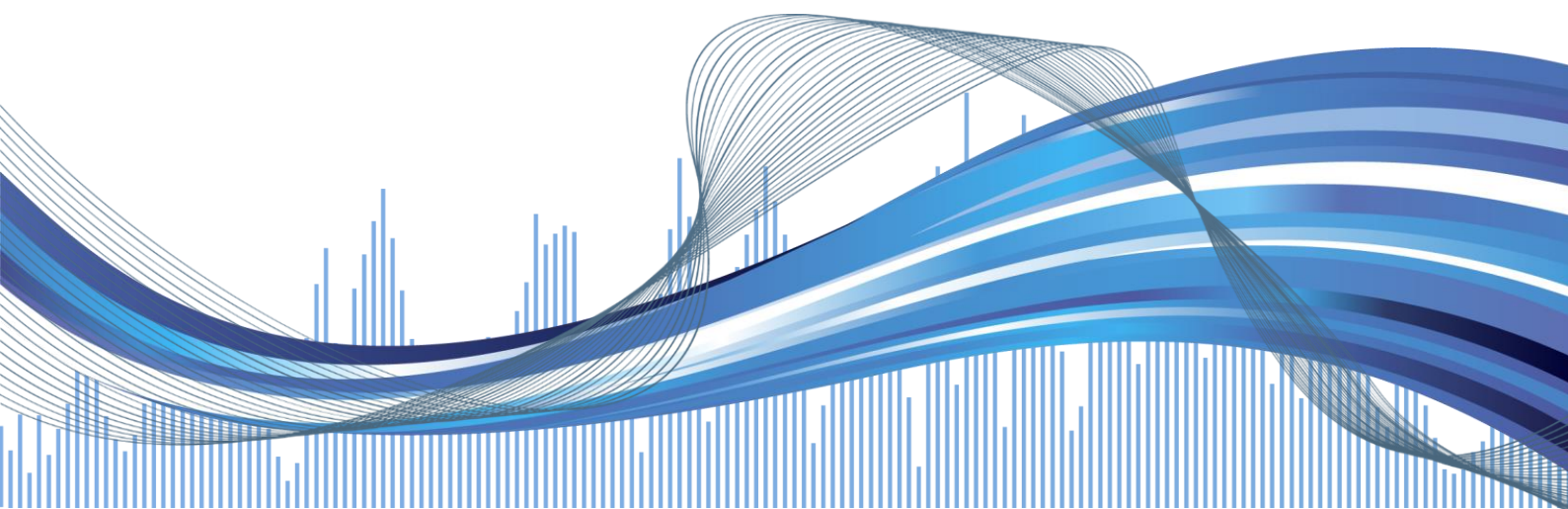
3. SETTINGS

The following settings are available for the ConditionFilter:

- **ConditionValue:**

    Set any value, which will be used for running the filter-query together with the ConditionOperator.
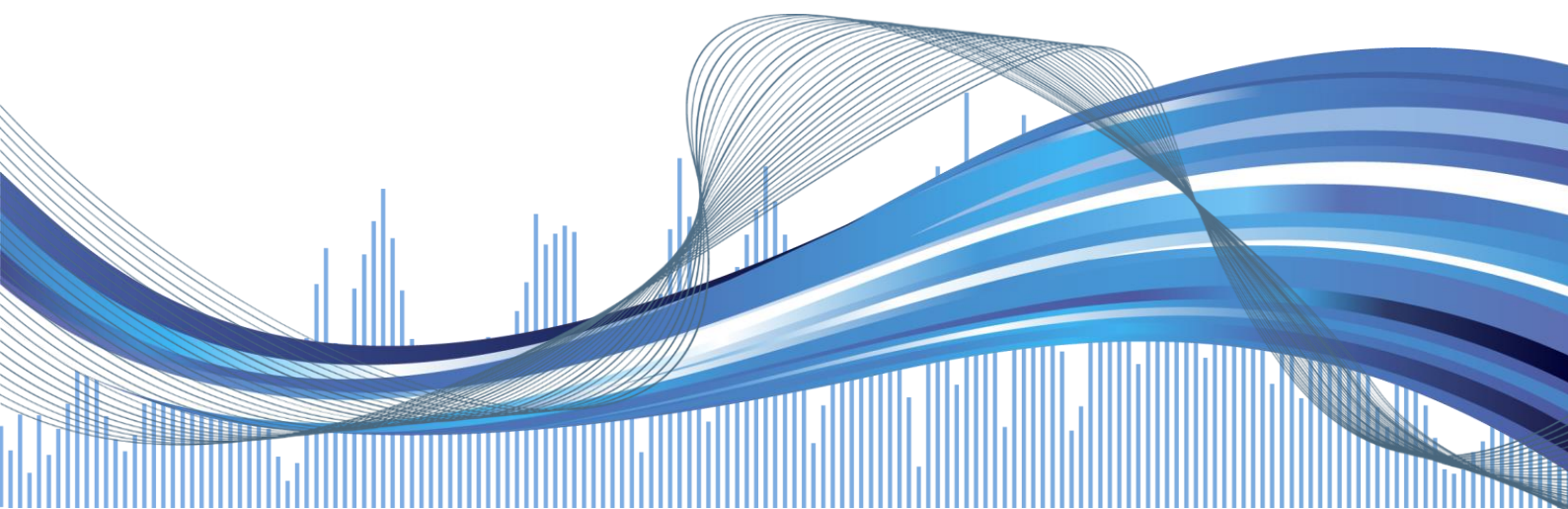
- **ConditionName:**

    By pressing the small arrow at the end of the line, a list appears which holds all your Conditions and ScriptedConditions. Simply choose one entry of the list which should be used as the filter-condition.

- **ConditionOperator:**

    o   equal: Condition must match exactly the [ConditionValue]
    o   notEqual: Condition must <u>not</u> match exactly the [ConditionValue]
    o   greater: Condition must be greater than the [ConditionValue]
    o   greaterOrEqual: Condition must be equal or greater than the [ConditionValue]
    o   smaller: Condition must be smaller than the [ConditionValue]
    o   smallerOrEqual: Condition must be equal or smaller than the [ConditionValue]

- **InstrumentList:**

    By pressing the small arrow at the end of this line, a list appears which holds all your InstrumentLists which you have in AgenaTrader. You can choose one entry of this list – to this instrument list all instruments will be sent if they match the specified condition-settings.
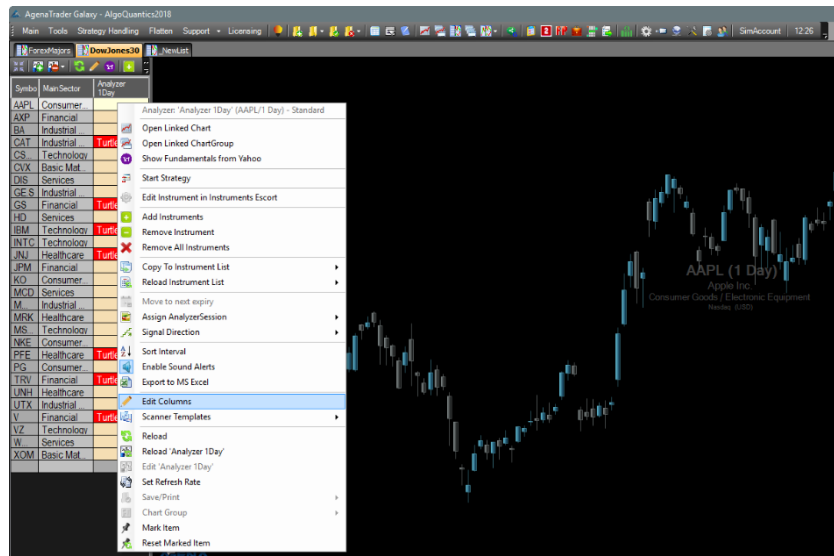
4. HOW TO USE

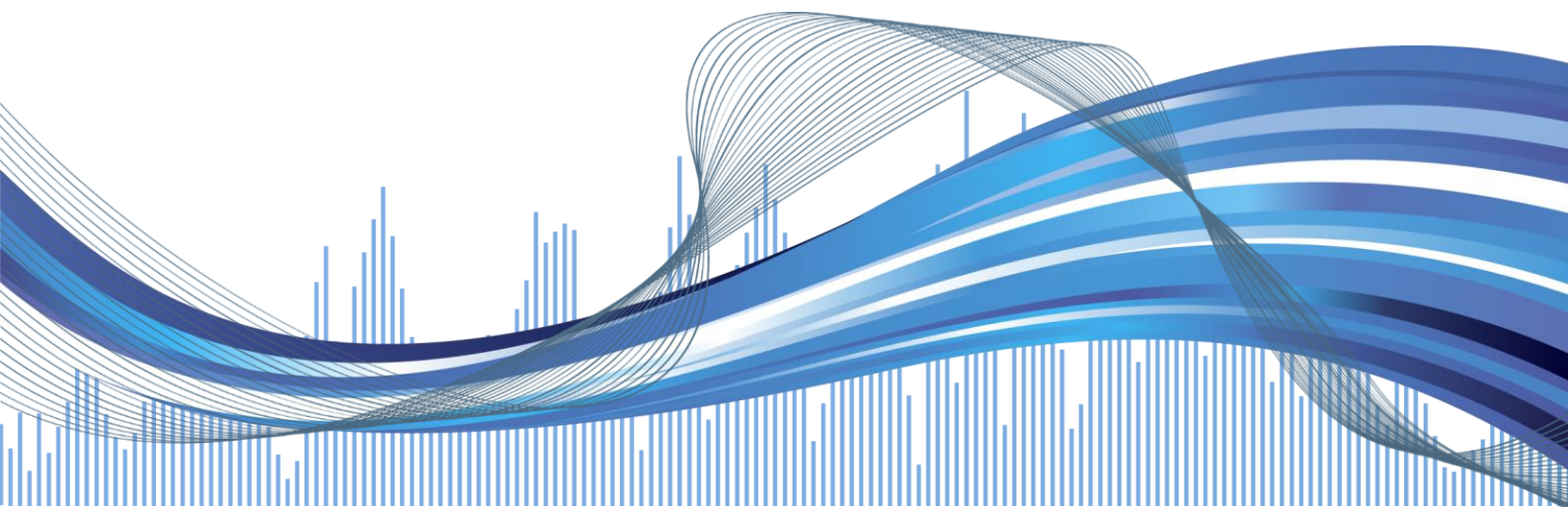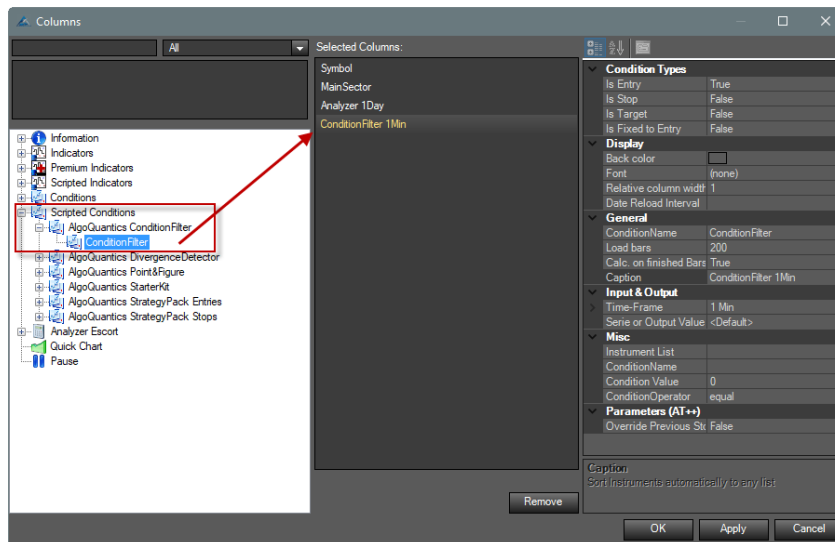### 4.1. SET UP THE CONDITION FILTER FOR A WATCHLIST / LCG

> **GOAL:**
>
> Each TurtleShort signal should be sorted to the "_NewList" instrumentlist.
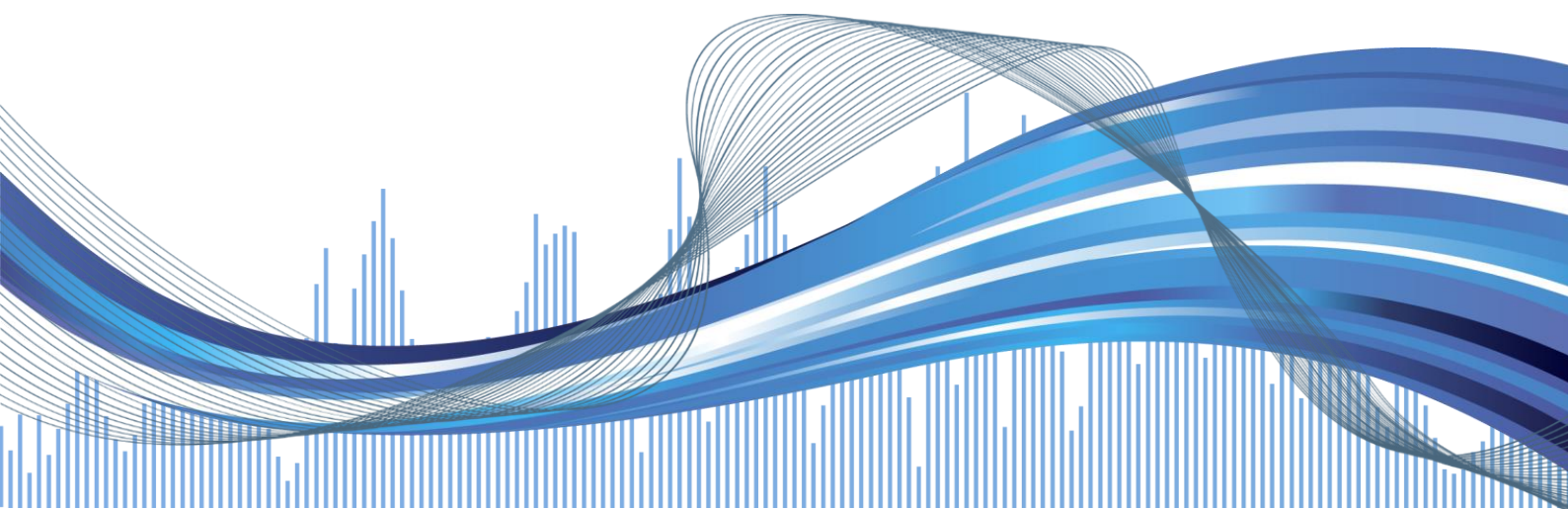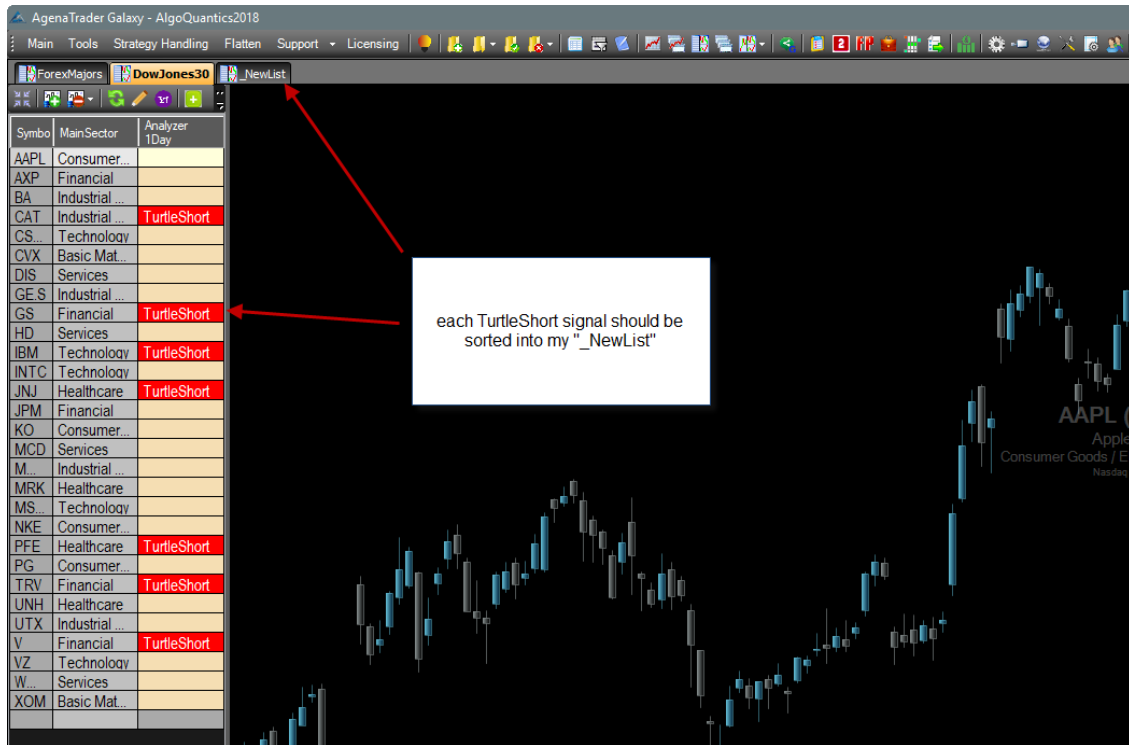
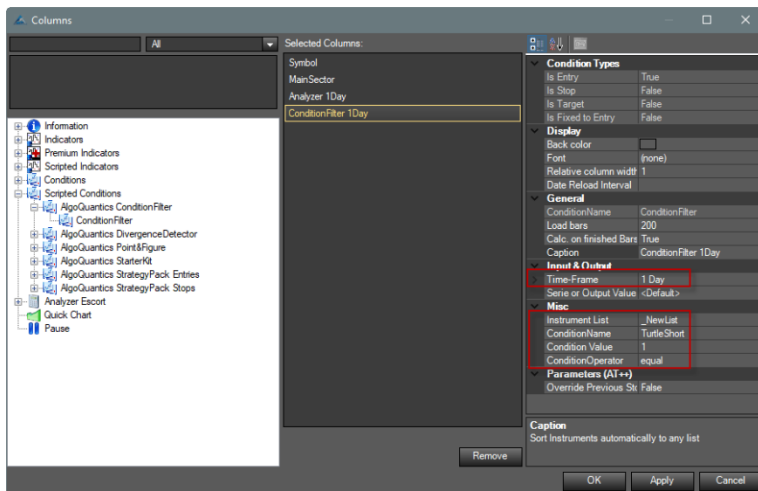1. Add the ConditionFilter as a new column by right-clicking into the list -> edit columns.
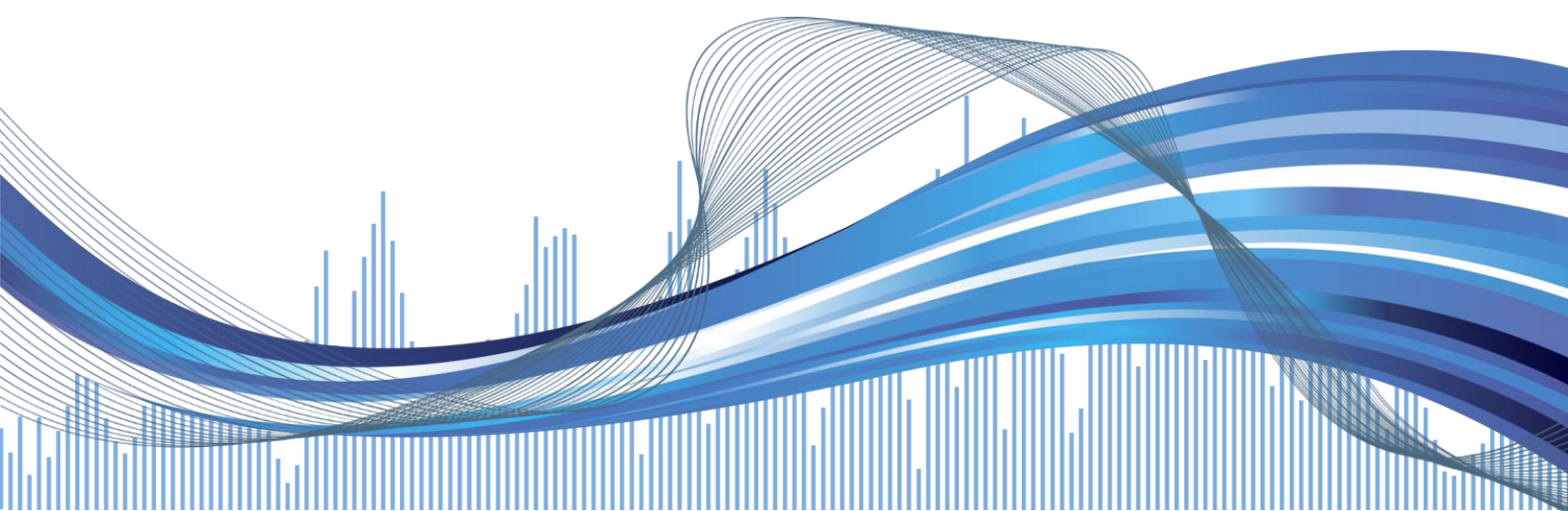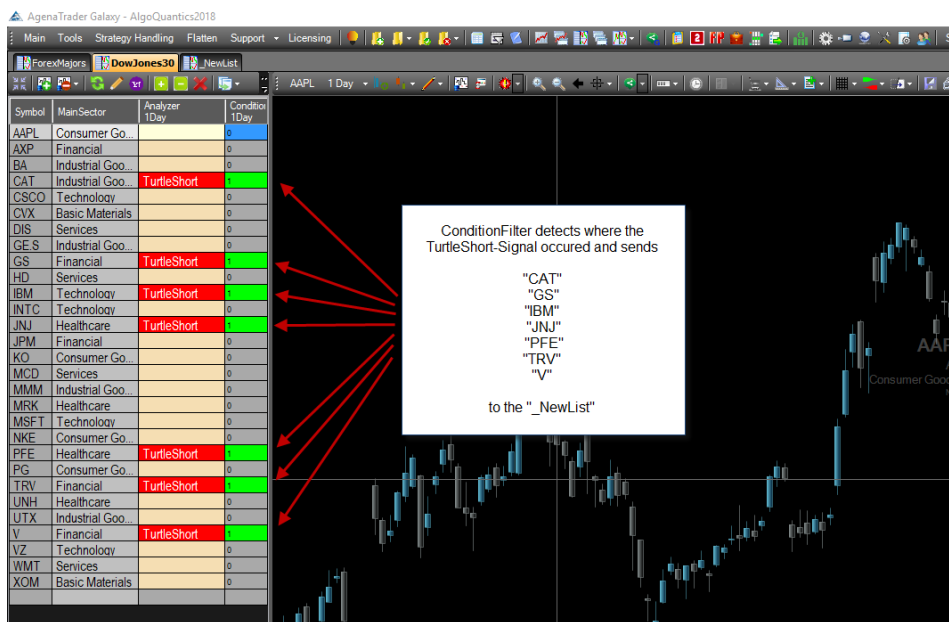

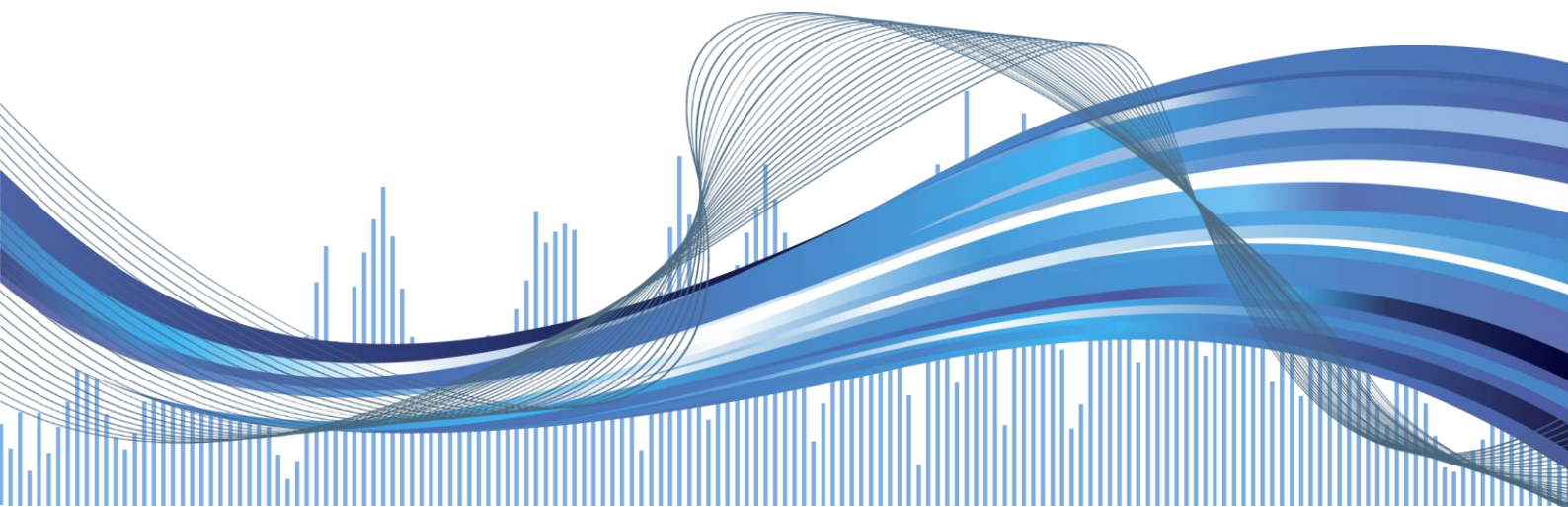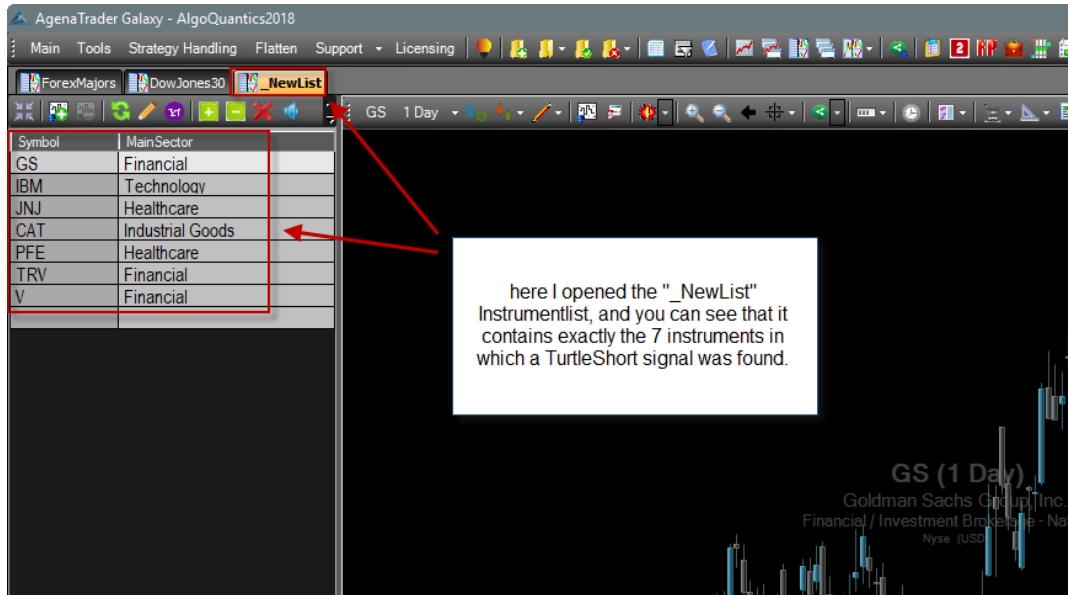2. Choose the ConditionFilter.

3. Set the correct parameters.


4. Run the calculation.

5. Check the "_NewList".

4.2. SCREEN FOR MULTIPLE CONDITIONS – CREATE „OR"- CONNECTIONS WITH ALL REQUIRED CONDITIONS

ATTENTION! If you load more than one ConditionFilter next to each other in a List, an instrument will only be sent to the specified InstrumentList, if EACH ConditionFilter returns "1". To be able to use the ConditionFilter for a combination of Conditions/ ScriptedConditions, you have to create a new condition, which combines the desired signals. This new condition can subsequently be used in the ConditionFilter. Here is a step-by-step tutorial for this scenario:
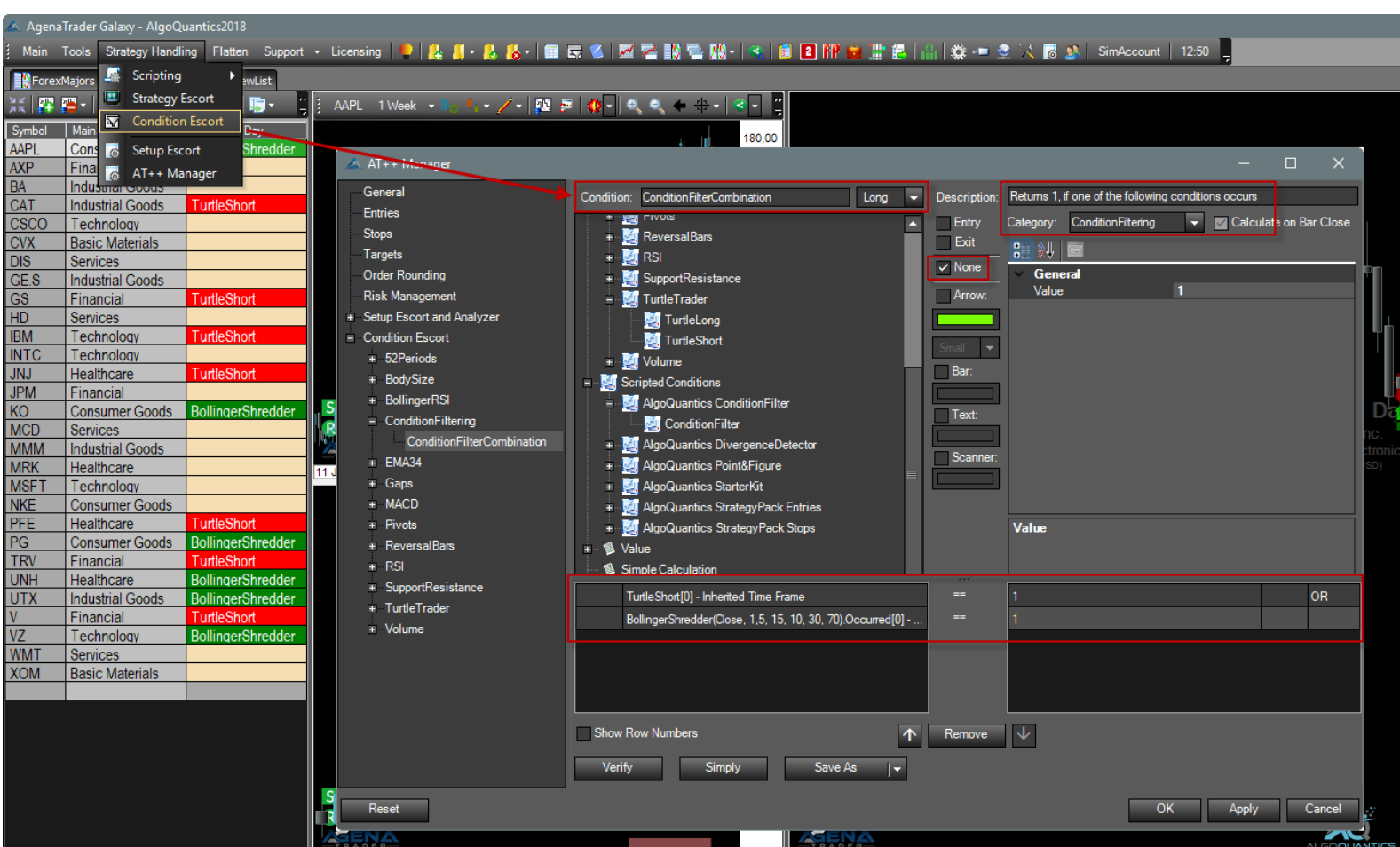

GOAL:

Each instrument in which the a) TurtleShort OR b) BollingerShredder signal occurs, should be sent into the "_NewList" InstrumentList.
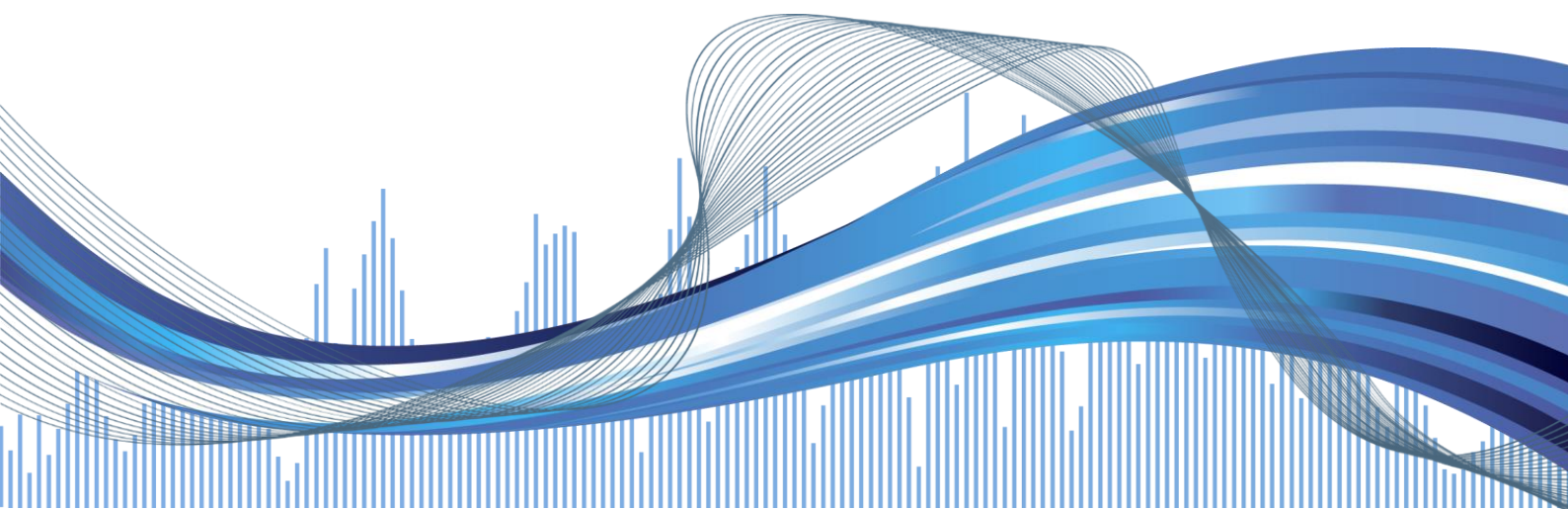

Info: the BollingerShredder Signal is part of the AlgoQuantics StarterKit, which is available FOR FREE for you here: FREE DOWNLOAD
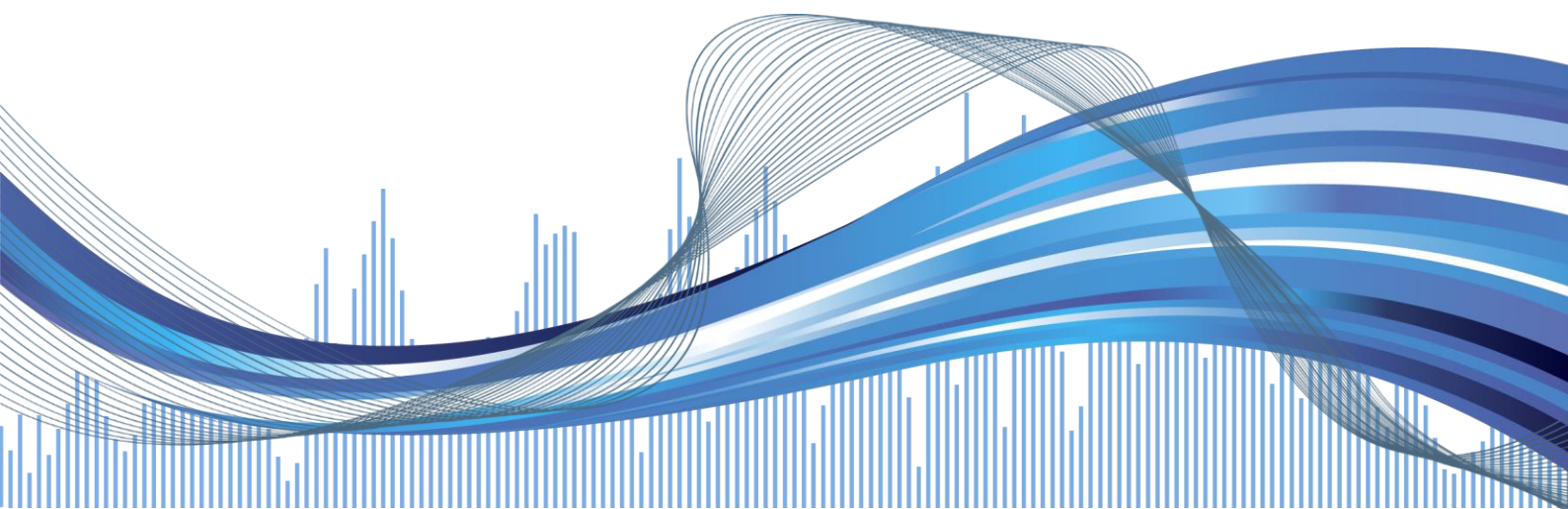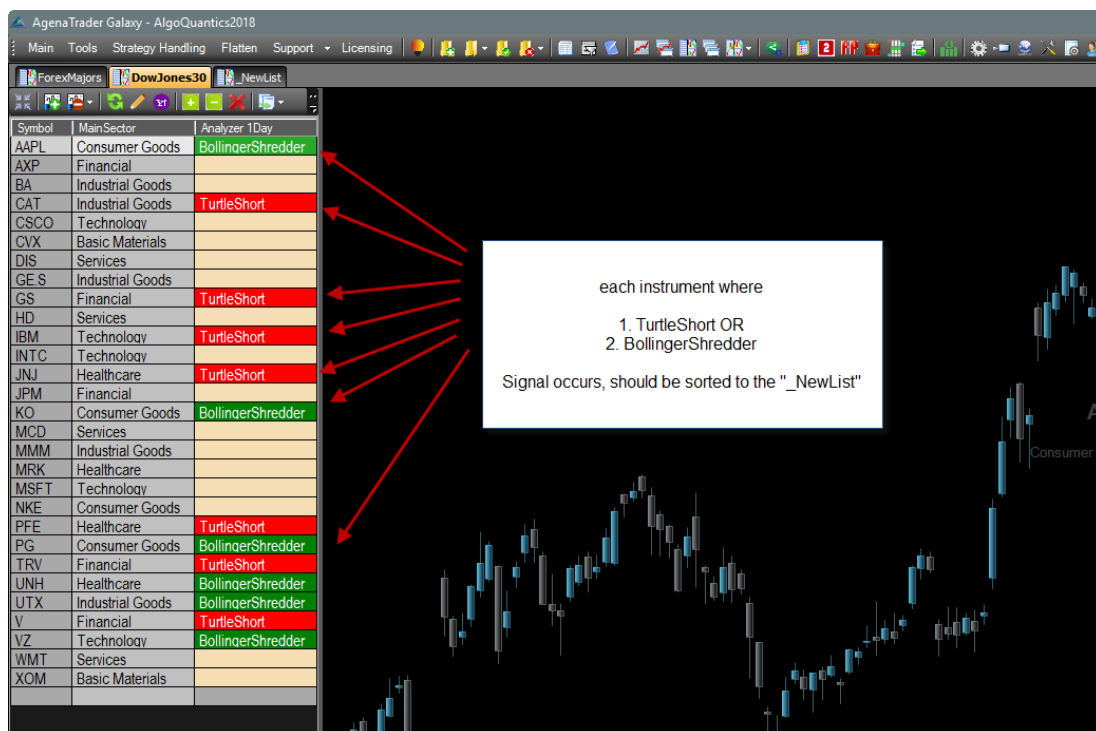
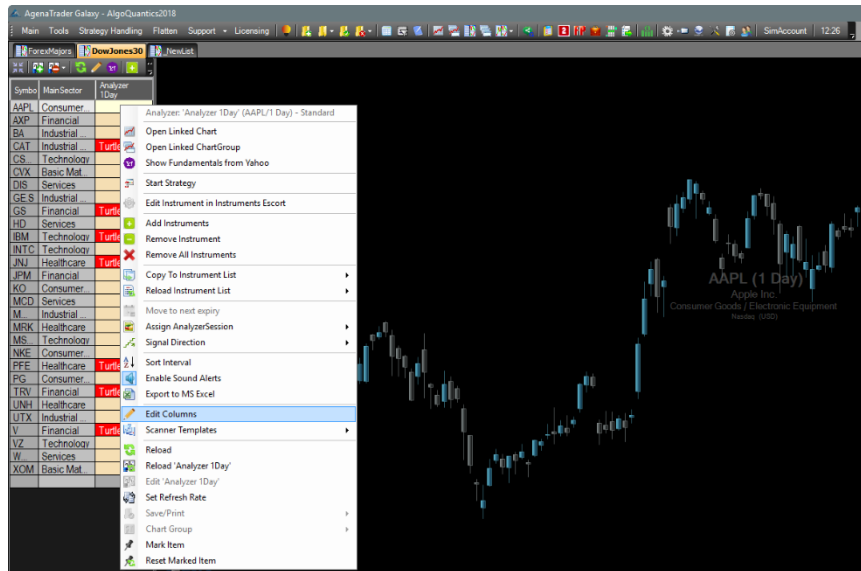1. Create a condition, which combines the required sub-conditions with an OR-Connection.

This condition returns "1", if one of the contained conditions occurs and can therefore be perfectly used as a filter-condition.
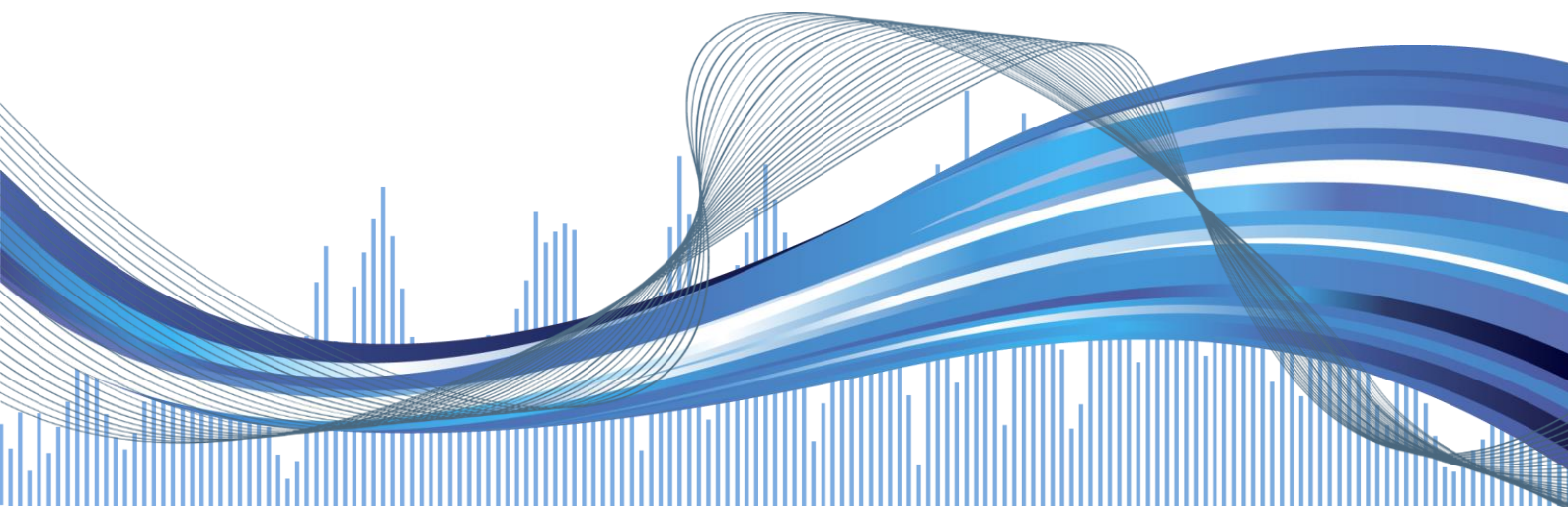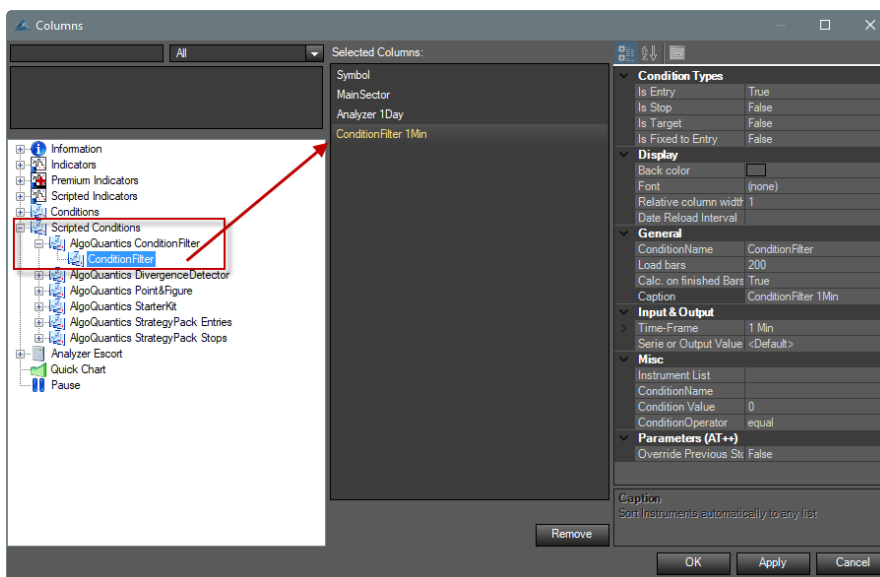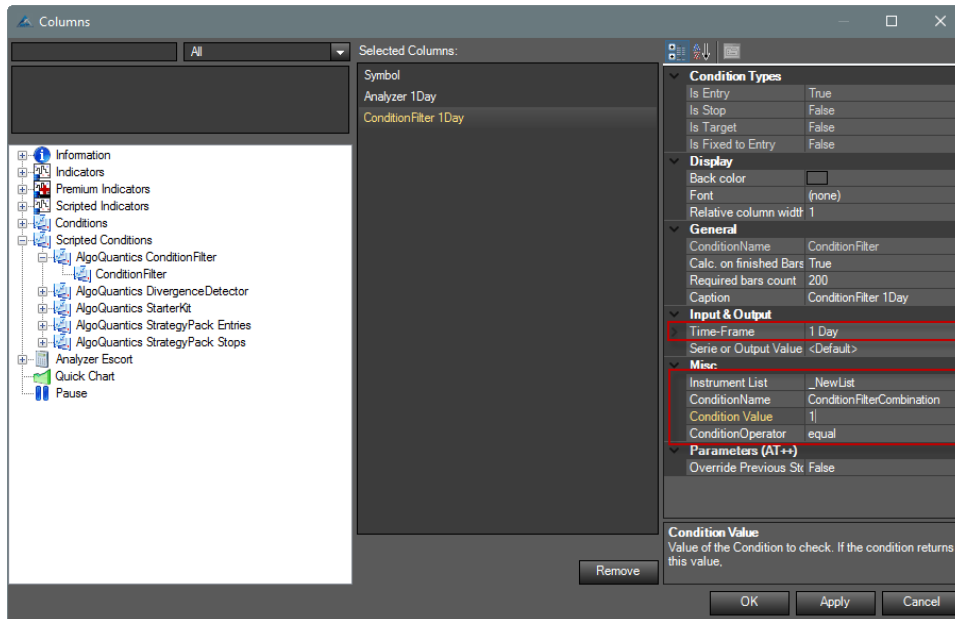
2. Add the ConditionFilter as a new column by right-clicking into the list -> edit columns.
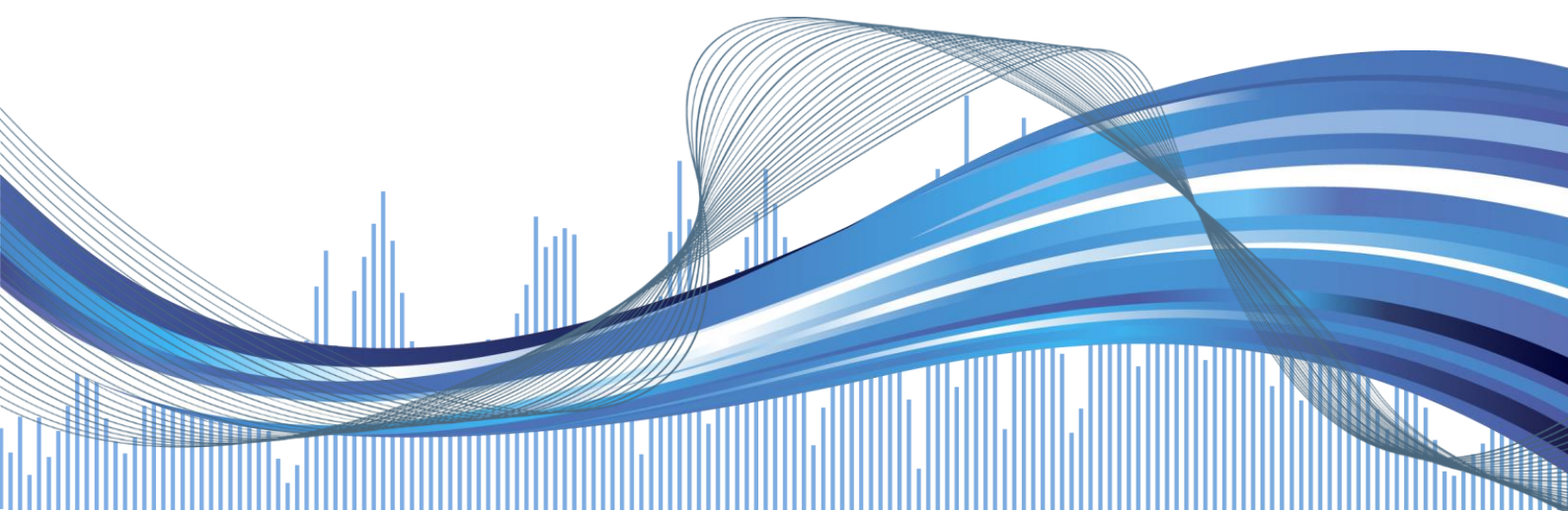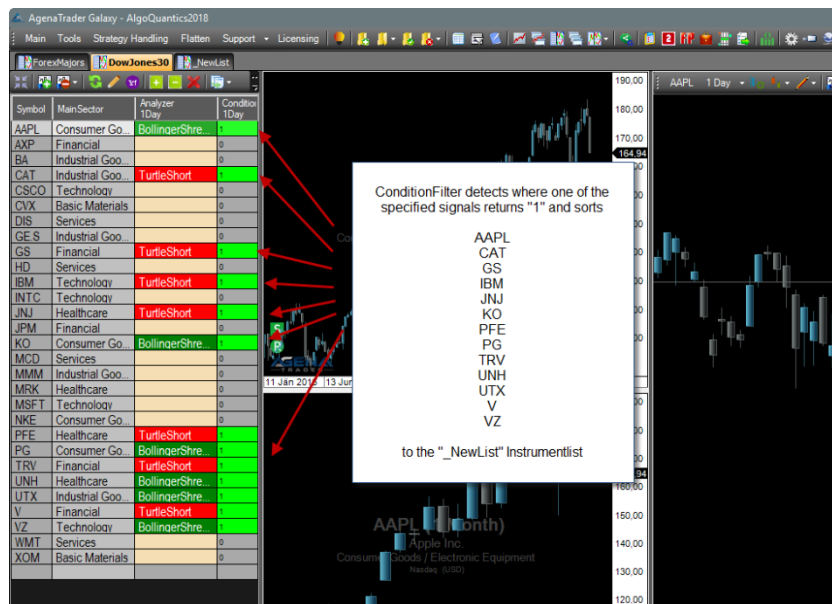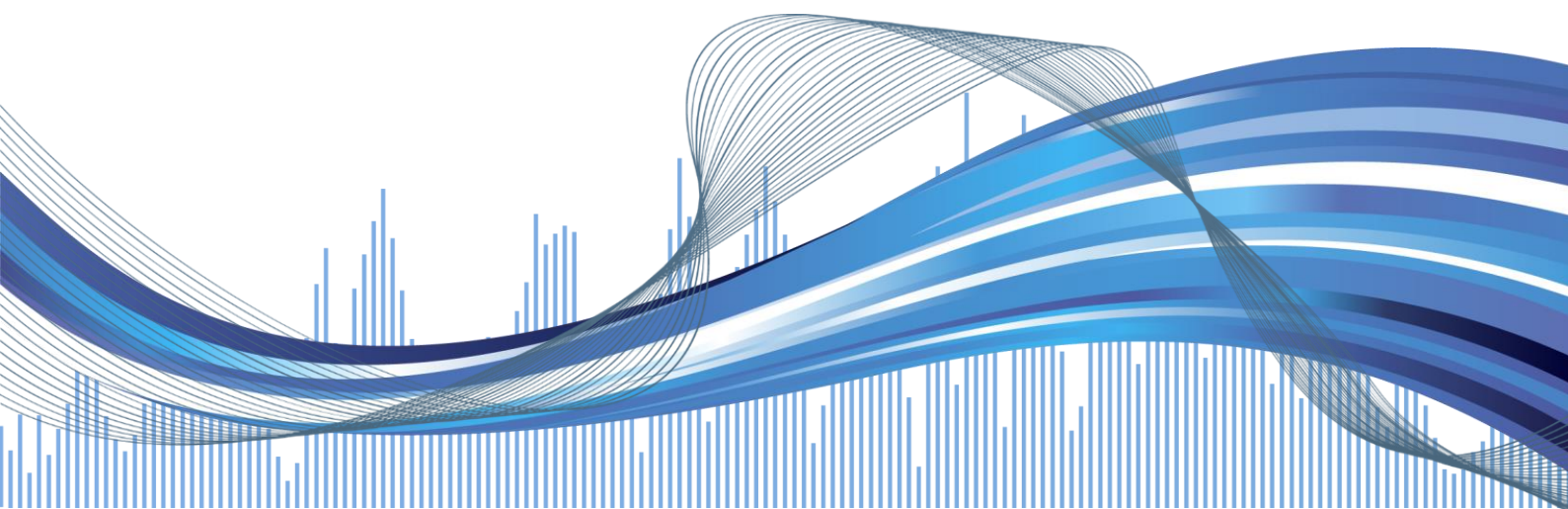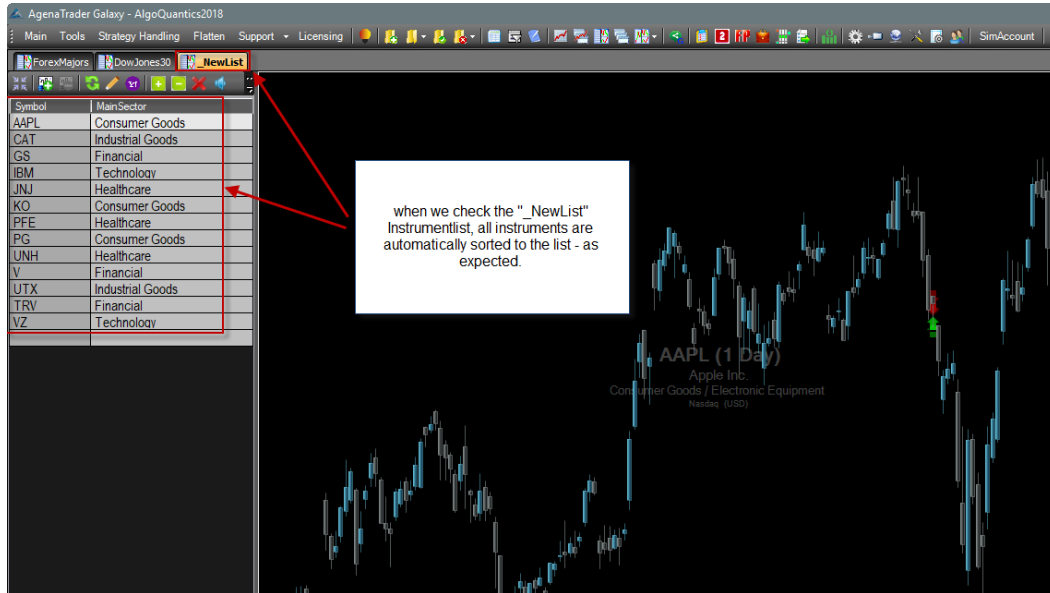

3. Add the ConditionFilter.

4. Set the correct parameters.

5. Run the calculation.

6.   Check the "_NewList".

when we check the "_NewList"
Instrumentlist, all instruments are
automatically sorted to the list - as
expected.

4.3. USE SCRIPTED CONDITIONS WITH CUSTOM PARAMETERS

If you want to use the ConditionFilter together with a ScriptedCondition without its standard-parameters, you need to create again a new filter-condition, which contains the required ScriptedCondition with the wanted settings. This new filter-condition can subsequently be used as the input-condition for the ConditionFilter. Here is a step-by-step guide how to do this:


GOAL:

Use a ScriptedCondtion with custom parameters for the filtering.

For this example I want to use the ConditionFilter together with the ScriptedCondition "ClassicMAx" with special settings, which is part of the AlgoQuantics StarterKit (free download HERE). As MovingAverageType "SMA" should be used with a period of "20". Those settings are not the default settings of this ScriptedCondition, which is why I need to create a Condition first, that returns "1", if the "ClassixMAx" occurs with the above-mentioned parameters.
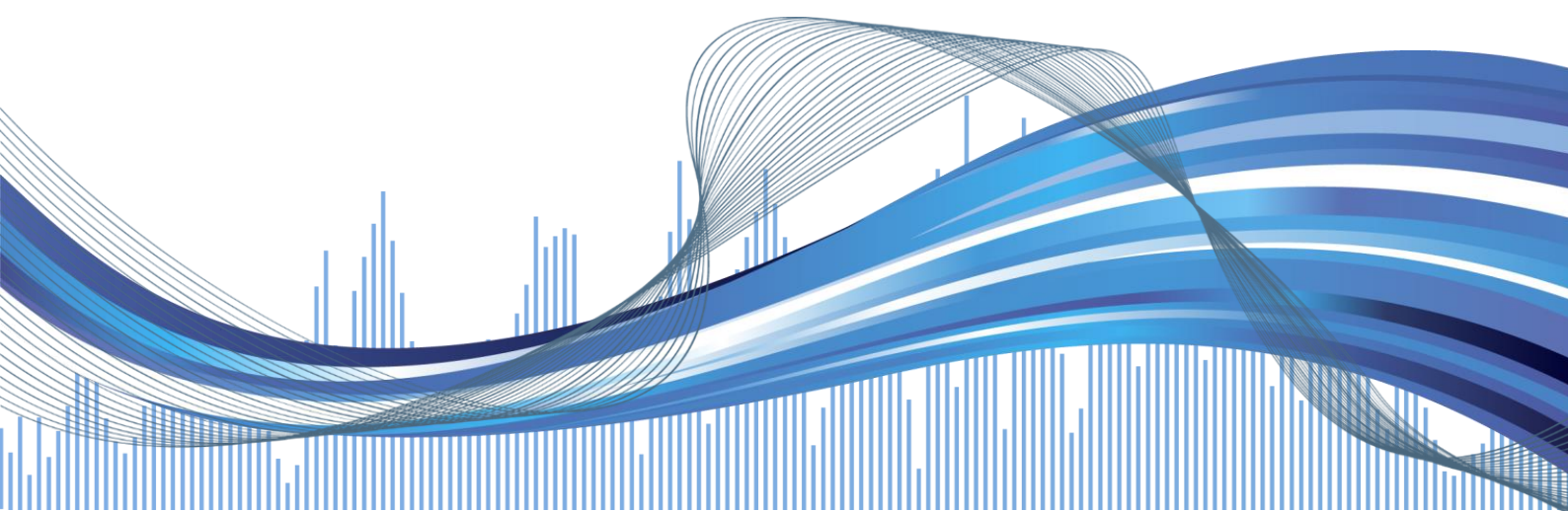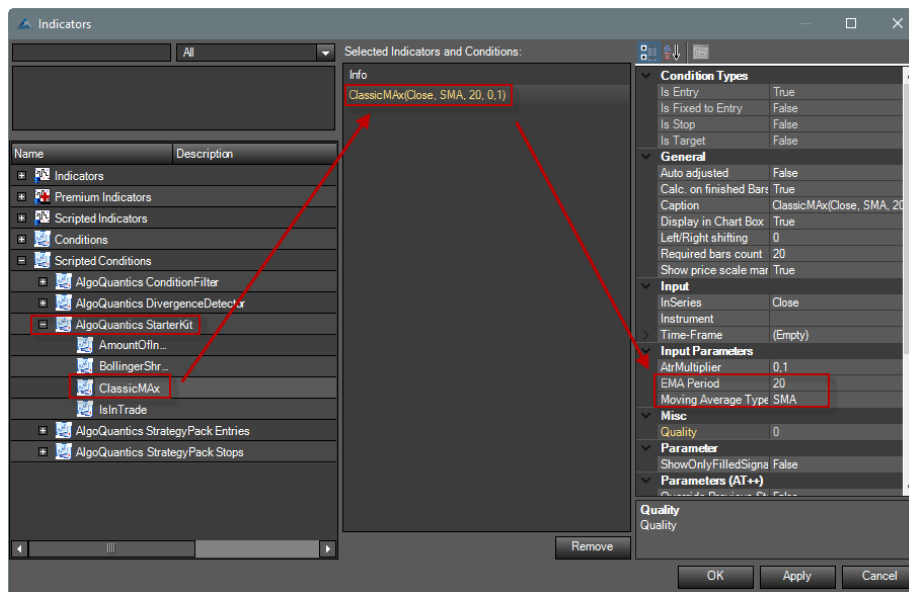
1. Create a Condition, in which the "ClassicMAx"-ScriptedCondition is added with the specific parameters.
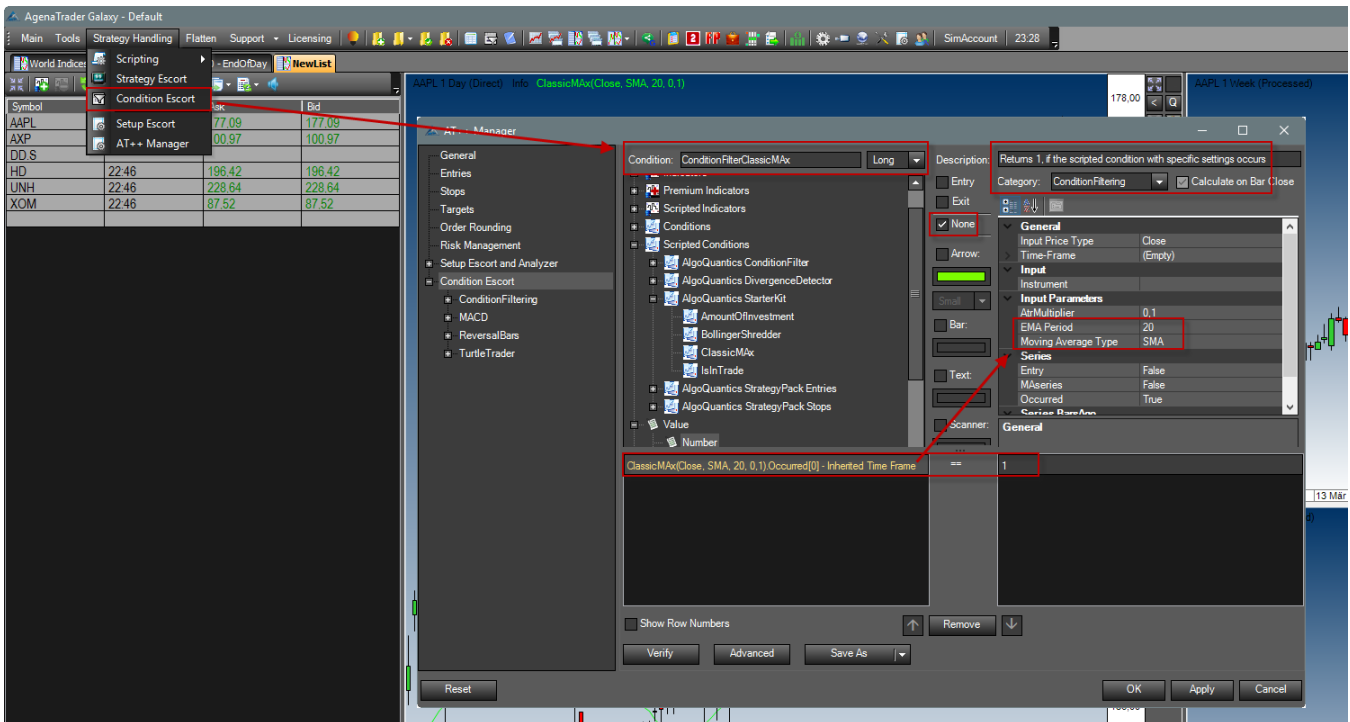
If the "ClassixMAx" with the desired settings returns "1", also the new created filter-condition will return "1" and therefore it can be used as input for the ConditionFilter. In the ConditionFilter all you need to do is to set the name of the new created filter-condition as "ConditionName", all other settings are much the same as in the previous two examples. When you let the ConditionFilter-Calculation run, again all instruments where the filter-condition returns "1" will be sorted into the "_NewList".