



Research Wizard: **Backtest Details** Screenshots

After a backtest report is run, a summary report is generated. (Screenshot 1)

For backtest details, simply left click your mouse and then right click your mouse and pull up a 'Backtest Period Details' window(s). (Screenshots 2 and 3)

(Screenshot 1)

The screenshot shows the Research Wizard interface with a menu bar (File, Graphics, Data, Script, Internet, Tools, Help) and a toolbar. The main window displays the following information:

Title Line 1: Historical Performance of Screen BT_SQW_EPS GROWTH PAST PRESENT(c:\zr\inputs\sow
 Title Line 2: from 01/02/2004 to 11/05/2004 4 week holding periods

Period	Date	Companies in Portfolio	Tot Return of Portfolio %	S&P 500 Tot Return %	Excess Ret of Screen %	
1	01/02/04	4	3.0	2.2	0.8	
	01/30/04	7	2.6	1.4	1.2	
	02/27/04	6	0.4	-3.1	3.5	
	03/26/04	10	5.1	3.1	2.0	
	04/23/04	7	-6.9	-4.0	-2.9	
	05/20/04	5	13.2	3.9	9.3	
	06/18/04	6	3.7	-2.8	6.5	
	07/16/04	5	-10.9	-3.2	-7.7	
	08/13/04	8	15.7	5.7	10.0	
	09/10/04	6	1.7	-0.0	1.8	
	10/08/04	10	4.3	4.1	0.3	
Average			6.7	2.9	0.6	2.3
Up Markets		6	7.3	7.3	3.4	3.9
Down Markets		5	6.0	-2.4	-2.6	0.3
Annualized				45.3	8.7	33.9

Callout 1 (yellow box): Left click and then right click and see all of the stocks in each historical period. (Points to the 'Date' column)

Callout 2 (yellow box): Left click and then right click and see all the stocks in all of the periods. (Points to the 'Annualized' row)

Once the 'Details' window has popped up, you can see the stocks that qualified in each historical period and how they did individually.

You can also pull up a stock's 'Company Snapshot' Report. (And if you have the Integrated Company Analysis program (ICA), you can pull up charts and graphs too.)

(Screenshot 2)

The screenshot shows a window titled "Backtest Period Details" with a "Ticker Data" tab. The window displays the following information:

BT_SOW_EPS GROWTH PAST PRESENT (c:\zir\inputs\sow\bt_sow_eps growth past present.und)
from 01/02/2004 to 11/05/2004 4 week holding periods
Period #9: 08/13/04 - 09/10/04

Period	Date	Ticker	Ticker Return %	Portfolio Return %
9	08/13/04	CRDN	36.9	15.7
		ESE	15.7	
		PENN	6.1	
		QSII	0.2	
		RIMM	27.8	
		RSTI	15.4	
		VLO	3.3	
		WIBC	20.5	

Callout boxes provide additional context:

- Top callout: "Pull up a Company report. And if you have the Integrated Company Analysis program (ICA), pull up charts and graphs too."
- Bottom callout: "See how many times a stock passed your screen within your test period and how many consecutive periods it passed around the period you're analyzing. (In this example, CRDN qualified 9 times. 5 of which were consecutive periods beginning with period 7 and ending with period 11.)"

Summary text at the bottom of the window:

CRDN is selected in 9 periods.
Around Period 9 CRDN is selected in 5 consecutive periods starting Period 7

Buttons: "Export to Excel" and "Close"

You can pull up a 'Details' window for each period separately or you can pull up a 'Details' window with all of the periods in it. And of course, it can all be exported to Excel.

(Screenshot 3)

Backtest Period Details

Ticker Data

BT_SOW_EPS GROWTH PAST PRESENT(c:\zir\inputs\sow\bt_sow_eps growth past present.und)
from 01/02/2004 to 11/05/2004 4 week holding periods

Period	Date	Ticker	Ticker Return %	Portfolio Return %
9	08/13/04	CRDN	36.9	15.7
		ESE	15.7	
		PENN	6.1	
		QSII	0.2	
		RIMM	27.8	
		RSTI	15.4	
		VLD	3.3	
10	09/10/04	WIBC	20.5	
		CRDN	4.5	1.7
		ESE	0.7	
		HOV	-5.0	
		JBHT	1.3	
QSII	5.1			
11	10/08/04	RSTI	3.9	
		CRDN	-4.7	4.3

RSTI is selected in 3 periods.
Around Period 9 RSTI is selected in 3 consecutive periods starting Period 9

Export to Excel

Close

Use the Scroll Bar and see every stock in every period.