

BackTest Settings for: Angel's Wings/Worst Performing Contra ETFs (UP/Down)

Test Period	
Start Date:	December 28 th , 2007
End Date:	January 10 th , 2013
Market Timing	
RT Kicker Combo	
Account	
Initial Investment:	\$100, 000
Commission:	\$9.95 per trade
Margin:	Don't Use Margin
Interest:	Don't Account for Interest
Place Trades At:	Next Day's Open
Automation Rules (Up):	
Direction:	Buy Long
Search:	Angel's Wings
Stop Criteria:	10% Trailing Stop (Simulate Intraday)
Optimum Number Of Positions To Hold:	5
Automatically replace closed positions:	YES-Box Checked
When opening new positions:	Try to open 3 positions per day until 5 positions are reached.
Turn Action:	Don't close positions when entering this situation
Amount To Spend When Replacing Positions:	Spend Average Value Of Portfolio
Lots:	Odd Lots
Duplicate Policy:	Don't repurchase a stock I CURRENTLY own
Don't buy if stock violates stop criteria at purchase	YES-Box Checked
Max Stocks Per Industry:	2
Max Stocks Per Sector:	N/A
Max % Average Volume:	10.00%
Automation Rules (Down):	
Direction:	Buy Long
Search:	Worst Performing Contra ETFs
Stop Criteria:	5% Trailing Stop (Simulate Intraday)
Optimum Number of Positions to Hold:	4
Automatically replace closed positions:	YES-Box Checked
When opening new positions:	Try to open 2 positions per day until 4 positions are reached.
Turn Action:	Don't close positions when entering this situation

Amount To Spend When Replacing Positions:	Spend Average Value Of Portfolio
Lots:	Odd Lots
Duplicate Policy:	Don't repurchase a stock I CURRENTLY own
Don't buy if stock violates stop criteria at purchase	YES-Box Checked
Max Stocks Per Industry:	N/A
Max Stocks Per Sector:	N/A
Max % Average Volume:	10.00%
Automation Rules (Down):	
Direction:	No Action