

Top Line Growers

April 26, 2015 3:13 PM

Le backtest est fait avec l'unisearch suivant : Top line Growers que j'ai modifié un peu. Voici mes paramètres pour l'unisearch :

Jacinthe Top Line Growers 1

Run Search

CI * RS DESC, VST DESC | Top 100 | Return: Stocks | QuickTe

2015-03-31 11:33 AM | Stream | OptionsPro

Parameters

	Date/Time	Parameter	Operator	Value
▶	Time of Search	Stock Watchlist	=	S&P100
	Time of Search	Stock AvgVol - (50 day moving ...	>=	100000
	Time of Search	Stock Price - (Actual)	>	1
	Time of Search	Stock EPS - (Earnings Per Share)	Delta	13 week > 0.00%
	Time of Search	Stock Sales GRT - (Sales Growth)	Delta	13 week >= 0.00%
	Time of Search	Stock VST	>=	.9
*				

La requête se fait avec une watchlist soit le S&P 100. Voici ce que ça contient :

The S&P 100 Index, a sub-set of the S&P 500®, measures the performance of large cap companies in the United States. The Index comprises 100 major, blue chip companies across multiple industry groups. Individual stock options are listed for each index constituent.

- PERFORMANCE
- CONSTITUENTS
- CHARACTERISTICS
- SECTOR BREAKDOWN

TOP 10 BY INDEX WEIGHT au 31-03-2015

CONSTITUENT	SYMBOL	GICS® SECTOR
Apple Inc.	AAPL	Information Technology
Exxon Mobil Corp	XOM	Energy
Microsoft Corp	MSFT	Information Technology
Johnson & Johnson	JNJ	Health Care
Berkshire Hathaway B	BRK.B	Financials
General Electric Co	GE	Industrials
Wells Fargo & Co	WFC	Financials
Procter & Gamble	PG	Consumer Staples
JP Morgan Chase & Co	JPM	Financials
Pfizer Inc	PFE	Health Care

Voici les résultats du backtest



BackTest Settings

BackTester + AutoTimer

Name: Jacinthe Top line Growers

Description:

Account Settings Initial Investment: \$100,000.00
 Commission: \$9.95 per trade
 Don't Use Margin

Edit Account Settings

Trading System

Market Timing GLB/RT Kicker

Rules (Up)
 Buy Long
 Search: Jacinthe Top Line Growers 1
 Stop Criteria: Prior Day's Stop Price
 Try to maintain 10 positions
 Automatically replace closed positions
 Invest average portfolio value

Rules (Down)
 No Action

Rules (Neutr)
 No Action

Select Trading System Customize Trading System

Test Period 2008-12-31 - 2015-02-27

Finish (Execute Manually) Cancel Finish

VectorVest 7 - BackTester - Account Settings

Account Settings

Initial Investment:

☒ Pay Commission

Type: Amount:

☐ Use Margin

Initial Req: %

☐ Account for Interest

Cash Rate: %

Margin Rate: %

☐ Execute Buys/Sells at Current Day's Close
☐ Execute Buys/Sells at Next Day's Open
☐ Execute Buys/Sells at Next Day's Average

☐ Execute test in daily pricing mode
☐ Execute test in weekly pricing mode

OK Cancel

Market Timing

-GLB/RT Kicker

Automation Rules (Up)

Direction: Long
Search: Jacinthe Top Line Growers
Stop: Prior Day's Stop Price

Automation Rules (Down)

No Action

Automation Rules (Neutral)

No Action

Market Timing

☒ Use Market Timing

Market Timing List:

Up signals are given when:

1. A Green Light is signaled in the Price column of the Color Guard.
2. The Relative Timing (RT) kicker is established when the following condition occurs while analyzing the VectorVest Composite (VVC): 10-Day RT SMA > 15-Day RT SMA.

Down signals are given when:

1. The confirmed call becomes C/Dn

Neutral signals are given when:

1. There is not a Green light signaled in the Color Guard Price column OR the 10-Day RT SMA <= 15-Day RT SMA
2. The confirmed call did not become C/Dn

Cancel Previous Next Finish

Market Timing

-GLB/RT Kicker

Automation Rules (Up)

Direction: Long

Search: Jacinthe Top Line Growers

Stop: Prior Day's Stop Price

Automation Rules (Down)

No Action

Automation Rules (Neutral)

No Action

Automation Rules (When Market Is Up)

Buy Long

Go To Cash

No Action

Sell Short

Search: Jacinthe Top Li

Stop Criteria: Prior Day

More Settings

Search mode: Fill as many positions as possible from the search results

Jacinthe S&P500 avec valeurs

Jacinthe Safe and Sound

Jacinthe Safe and Sound nouveau classement

Jacinthe Safe and Sound class différent

Jacinthe Safe and Sound-1

Jacinthe Star Search

Jacinthe Star Search bearish

Jacinthe stocks dividendes en croissance

Jacinthe Super Stars

Jacinthe Top Line Growers

Jacinthe Top Line Growers 1

Comments

This search finds companies in the S&P100 index whose EPS and Sales Growth improved over the past quarter. The sort brings to the top of the list the companies with the best combination of rising price persistence and safety.

Cancel

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Next

Finish

Market Timing

-GLB/RT Kicker

Automation Rules (Up)

Direction: Long

Search: Jacinthe Top Line Growers

Stop: Prior Day's Stop Price

Automation Rules (Down)

No Action

Automation Rules (Neutral)

No Action

Automation Rules (When Market Is Up)

Buy Long

Go To Cash

No Action

Sell Short

Search: Jacinthe Top Li

Stop Criteria: Prior Day

More Settings

None

Rec="S"

Rec<>"B"

VST<...

RT<...

% Gain/(Loss)

Prior Day's Close

Prior Day's Stop Price

Ratchet Stop

Trading Stop

Trailing Stop

Prior Day's Low Price

Trailing Average True Range Stop

This stop criteria will be met when a stock's price falls below the prior day's stop price (at close of market).

☐ Simulate intraday stops (what does this mean?)

Cancel

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Finish

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Market Timing

-GLB/RT Kicker

Automation Rules (Up)

Direction: Long

Search: Jacinthe Top Line Growers

Stop: Prior Day's Stop Price

Automation Rules (Down)

No Action

Automation Rules (Neutral)

No Action

Automation Rules (When Market Is Up)

Buy Long

Go To Cash

No Action

Sell Short

Search: Jacinthe Top Li

Stop Criteria: Prior Day

More Settings

Try to maintain 10 positions

☒ Automatically replace closed positions

☒ Don't limit the number of positions opened in a day.

☐ Open a Maximum of 3 Position(s) in a single day

When entering this situation:

☐ Close any open position

☐ Close any open position that was opened in a different situation

☐ Don't close any open position

☐ Invest all buying power

☐ Invest average portfolio value

☐ Invest fixed amount (per position): \$10,000.00

☐ Odd Lots

☐ Round Lots

Cancel

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Finish

Market Timing

-GLB/RT Kicker

Automation Rules (Up)

Direction: Long

Search: Jacinthe Top Line Growers

Stop: Prior Day's Stop Price

Automation Rules (Down)

No Action

Automation Rules (Neutral)

No Action

Automation Rules (When Market Is Up)

Buy Long

Go To Cash

No Action

Sell Short

Search: Jacinthe Top Li

Stop Criteria: Prior Day

More Settings

☐ Invest all buying power

☐ Invest average portfolio value

☐ Invest fixed amount (per position): \$10,000.00

☐ Odd Lots

☐ Round Lots

☒ Limit Repurchases

Don't repurchase the same stock for 31 Days after sale

☒ Don't buy if stock violates stop criteria at purchase

☒ Maximum stocks per industry: 3

☐ Maximum stocks per sector: 10

☒ Maximum % of a stock's average volume: 2.00 %

Cancel

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Finish

Voici ce que je retrouve au bas du rapport sommaire comme paramètres (c'est la même chose que ci-dessus mais dans un autre format :

Account

Initial Investment:	\$100,000.00
Commission:	\$9.95 per trade
Margin:	Don't Use Margin
Interest:	Don't Account for Interest
Place Trades At:	Next Day's Open

Market Timing

GLB/RT Kicker

Automation Rules (Up):

Direction:	Buy Long
Search:	Jacinthe Top Line Growers 1
Stop Criteria:	Prior Day's Stop Price
Simulate Intraday Stops:	NO - Box Unchecked
Optimum Number Of Positions To Hold:	10
Automatically replace closed positions:	Automatically replace closed positions
When opening new positions:	Try to open 3 positions per day.
Turn Action:	Don't close positions when entering this situation
Amount To Invest When Replacing Positions:	Invest average portfolio value
Lots:	Odd Lots
Duplicate Policy:	Don't repurchase the same stock for 31 days after sale
Don't buy if stock violates stop criteria at purchase:	YES - Box checked
Max Stocks Per Industry:	3
Max Stocks Per Sector:	N/A
Max % Average Volume:	2.00 %

Automation Rules (Down):

Direction:	No Action
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Automation Rules (Neutral):

Direction:	No Action
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Test Period

Start Date:	2008-12-31
End Date:	2015-02-27

Historique des transactions depuis le début :