## **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 :



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

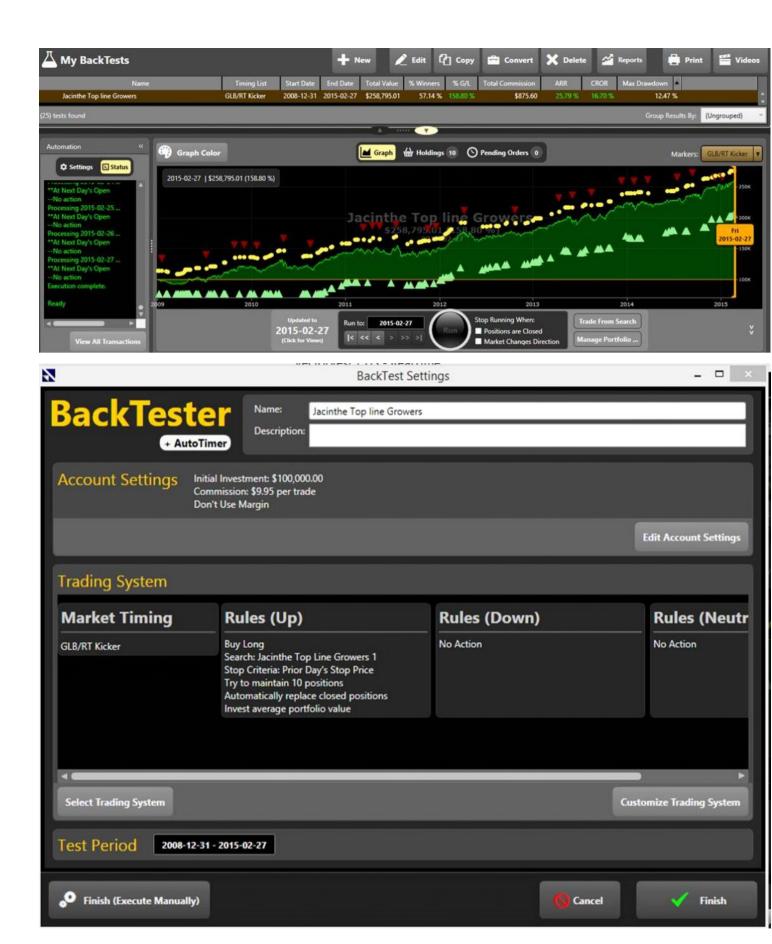
The S&P 100 Index, a sub-set of the S&P 500®, measures the performance of large cap companies in the United States. The Index comprises 100 major, blue chip companies across multiple industry groups. Individual stock options are listed for each index constituent.

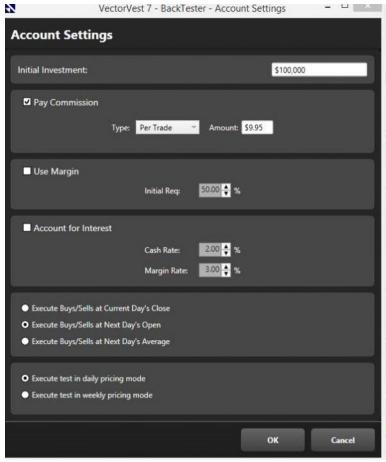
- PERFORMANCE
- CONSTITUENTS
- CHARACTERISTICS
- SECTOR BREAKDOWN

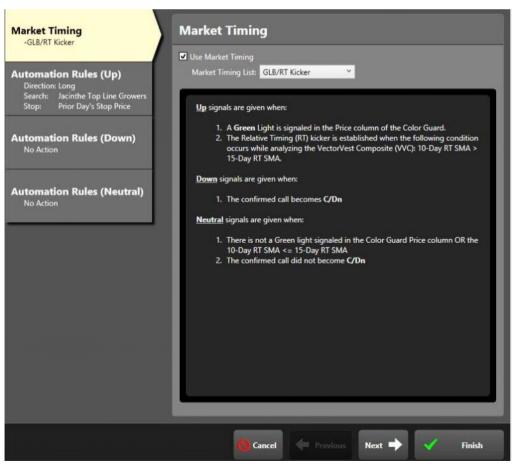
TOP 10 BY INDEX WEIGHT au 31-03-2015

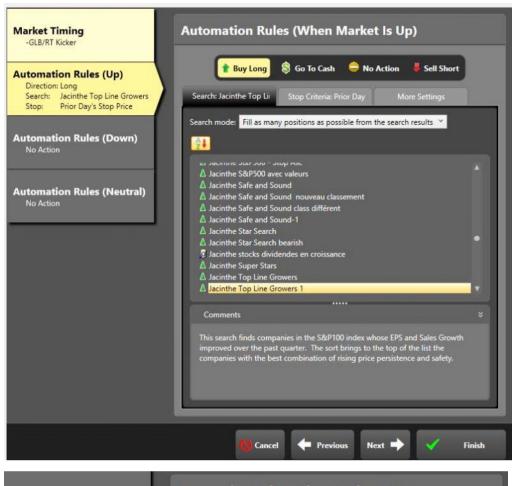
CONSTITUENT	SYMBOL	GICS® SECTOR
Apple Inc.	AAPL	Information Technology
Exxon Mobil Corp	XOM	Energy
Microsoft Corp	MSFT	Information Technology
Johnson & Johnson	JNJ	Health Care
Berkshire Hathaway B	BRK.B	Financials
General Electric Co	GE	Industrials
Wells Fargo & Co	WFC	Financials
Procter & Gamble	PG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

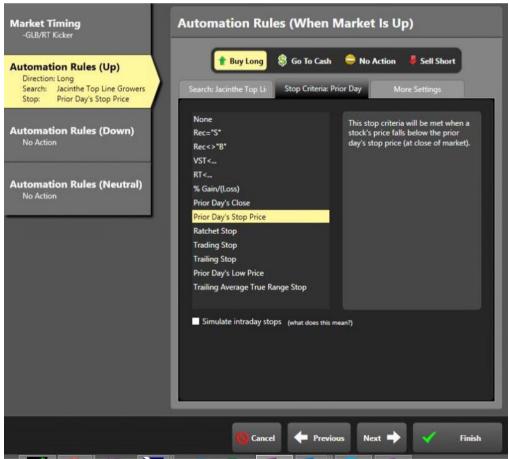
Voici les résultats du backtest

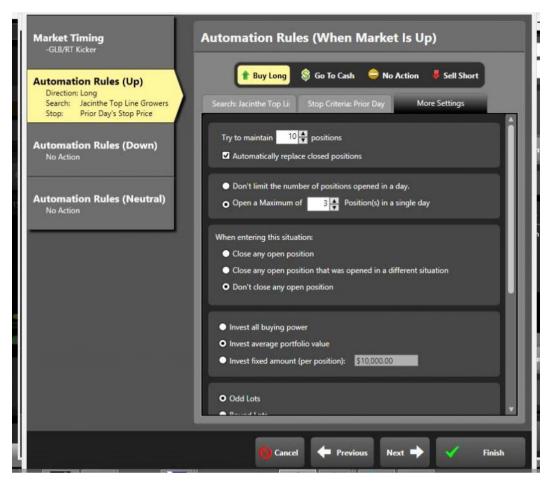


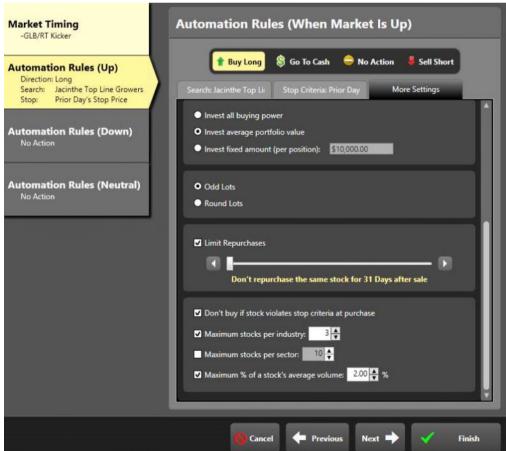












Voici ce que je retrouve au bas du rapport sommaire comme paramètres (c'est la même chose que ci-dessus mais dans un autre format :

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
Automation Rules (Neutral):	
Direction:	No Action
Test Period	
Start Date:	2008-12-31
End Date:	2015-02-27

Historique des transactions depuis le début :