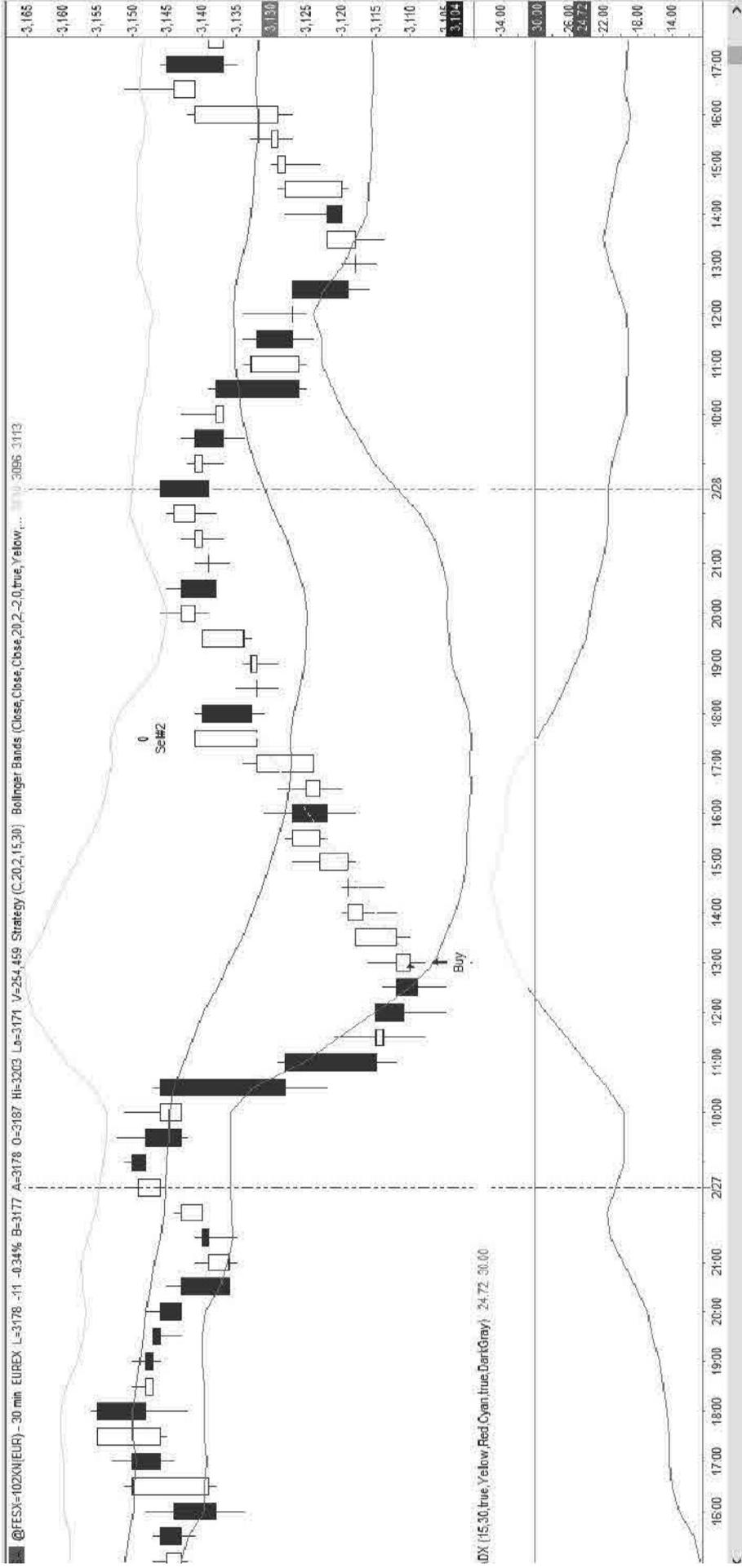


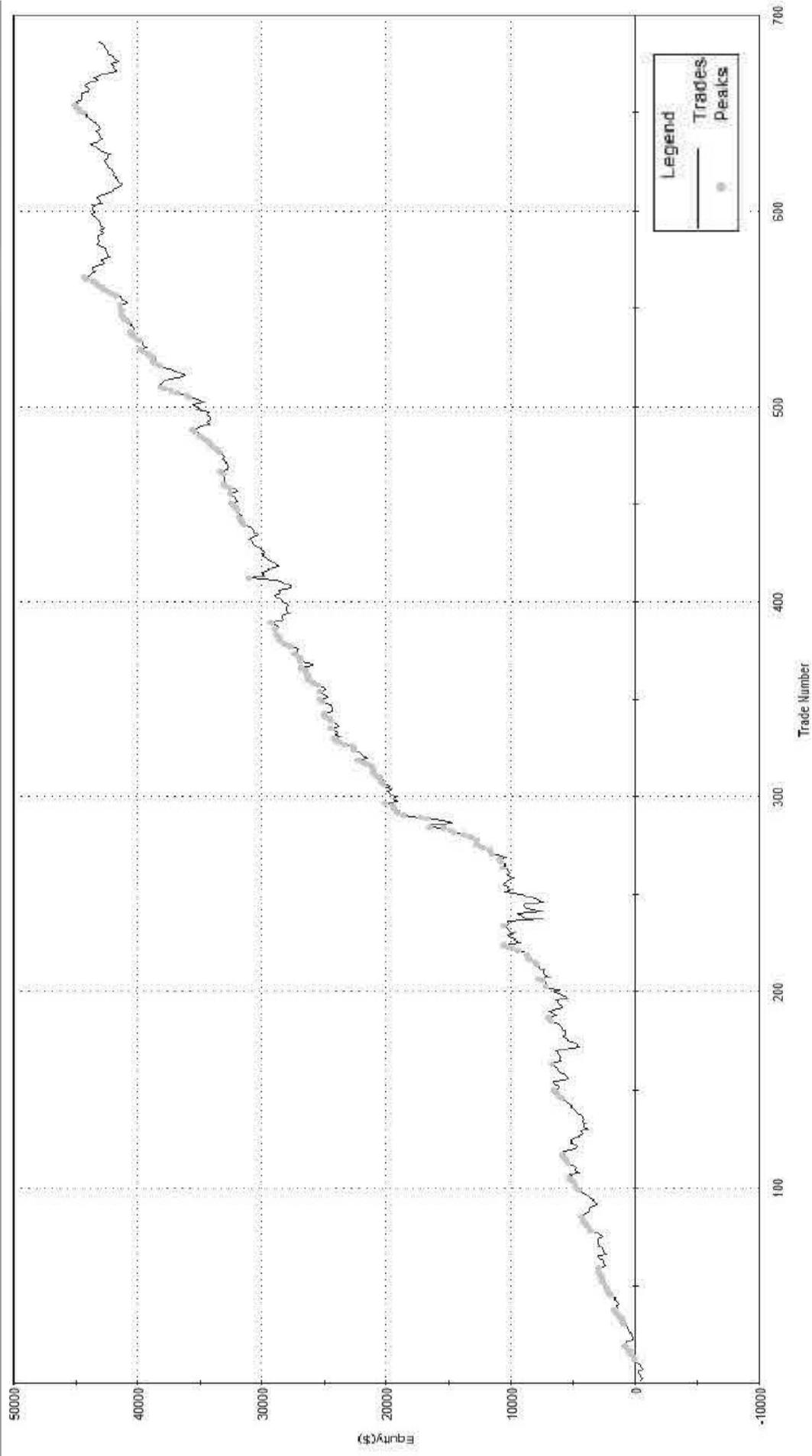
# Trade long



# Statistiques sans slippage et courtage

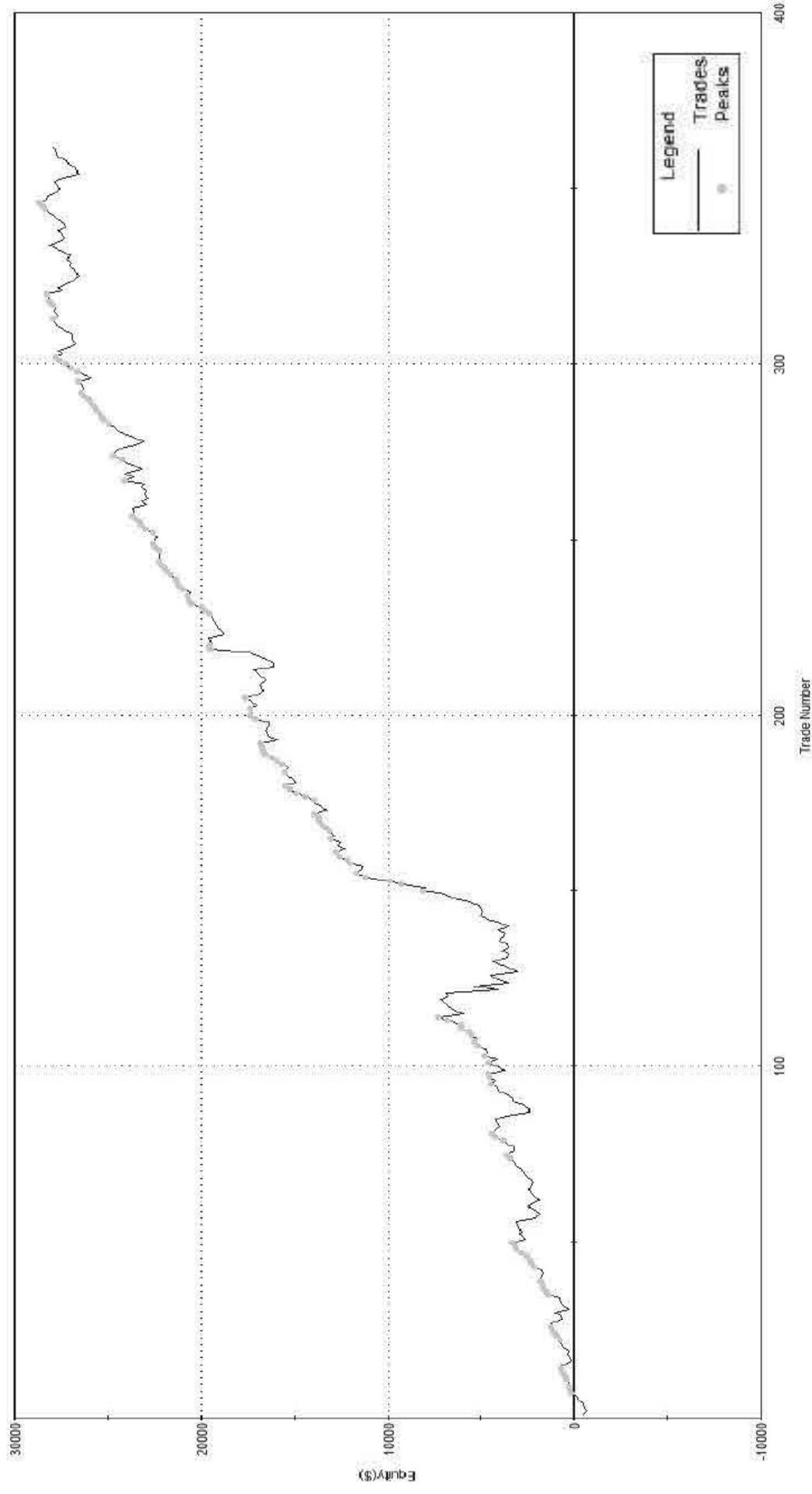
TradeStation Performance Summary			Collapse
	All Trades	Long Trades	Short Trades
Total Net Profit	\$43,163.02	\$27,557.27	\$15,605.74
Gross Profit	\$113,579.41	\$68,344.15	\$45,235.26
Gross Loss	(\$70,416.39)	(\$40,786.87)	(\$29,629.52)
Profit Factor	1.61	1.68	1.53
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$39,860.56	\$23,852.05	\$16,008.51
Select Gross Profit	\$103,840.67	\$60,003.78	\$43,836.89
Select Gross Loss	(\$63,980.11)	(\$36,151.73)	(\$27,828.38)
Select Profit Factor	1.62	1.66	1.58
Adjusted Total Net Profit	\$32,963.02	\$19,152.80	\$9,616.93
Adjusted Gross Profit	\$108,422.03	\$64,080.96	\$42,239.49
Adjusted Gross Loss	(\$75,459.01)	(\$44,928.15)	(\$32,622.55)
Adjusted Profit Factor	1.44	1.43	1.29
Total Number of Trades	687	358	329
Percent Profitable	70.60%	71.79%	69.30%
Winning Trades	485	257	228
Losing Trades	195	97	98
Even Trades	7	4	3
Avg. Trade Net Profit	\$62.83	\$76.98	\$47.43
Avg. Winning Trade	\$234.18	\$265.93	\$198.40
Avg. Losing Trade	(\$361.11)	(\$420.48)	(\$302.34)
Ratio Avg. Win:Avg. Loss	0.65	0.63	0.66
Largest Winning Trade	\$2,154.08	\$2,154.08	\$1,398.38
Largest Losing Trade	(\$2,759.03)	(\$2,759.03)	(\$1,801.14)
Largest Winner as % of Gross Profit	1.90%	3.15%	3.09%
Largest Loser as % of Gross Loss	3.92%	6.76%	6.08%
Net Profit as % of Largest Loss	1564.43%	998.80%	866.44%
Select Net Profit as % of Largest Loss	1444.73%	864.51%	888.80%
Adjusted Net Profit as % of Largest Loss	1194.73%	694.19%	533.94%
Max. Consecutive Winning Trades	14	14	12
Max. Consecutive Losing Trades	6	4	5
Avg. Bars in Total Trades	13.34	13.18	13.51
Avg. Bars in Winning Trades	10.47	10.46	10.49
Avg. Bars in Losing Trades	20.24	20.16	20.31
Avg. Bars in Even Trades	19.43	18.25	21.00

# Equity curve sans slippage et courtage

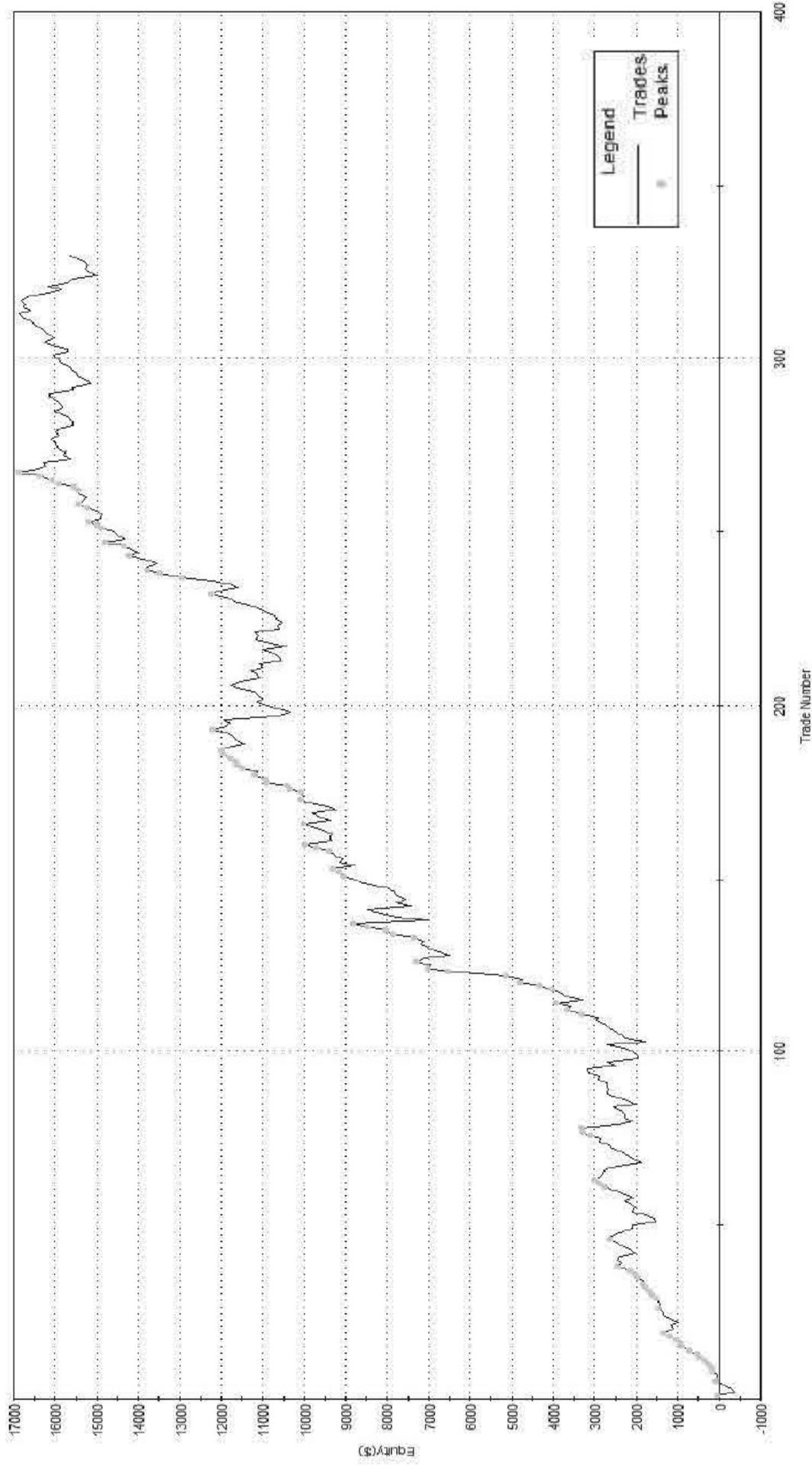




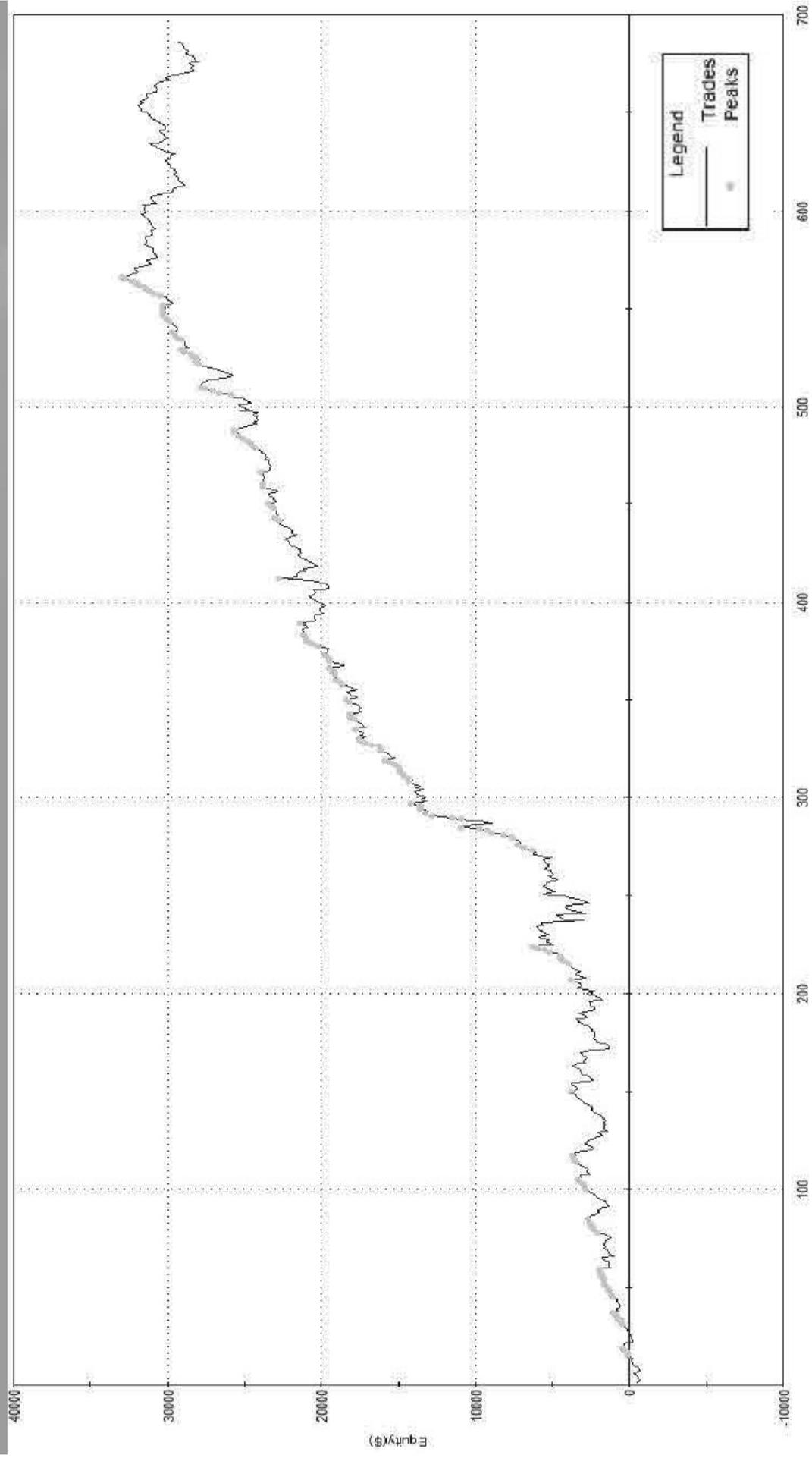
# Sans slippage et courtage, long only



# Sans slippage et courtage, short



# Avec slippage et courtage



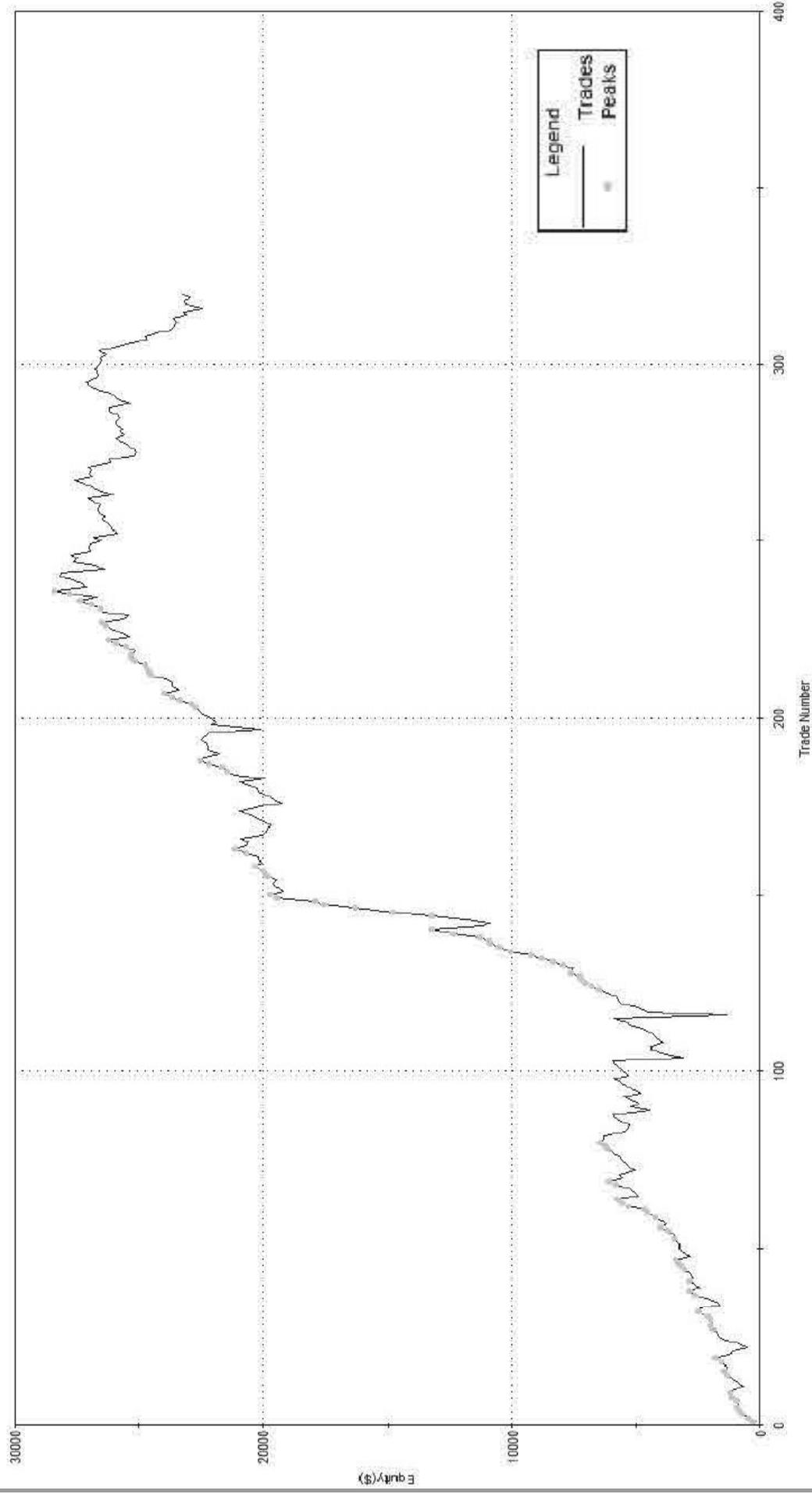
# Statistiques, avec slippage et courtage

## TradeStation Performance Summary

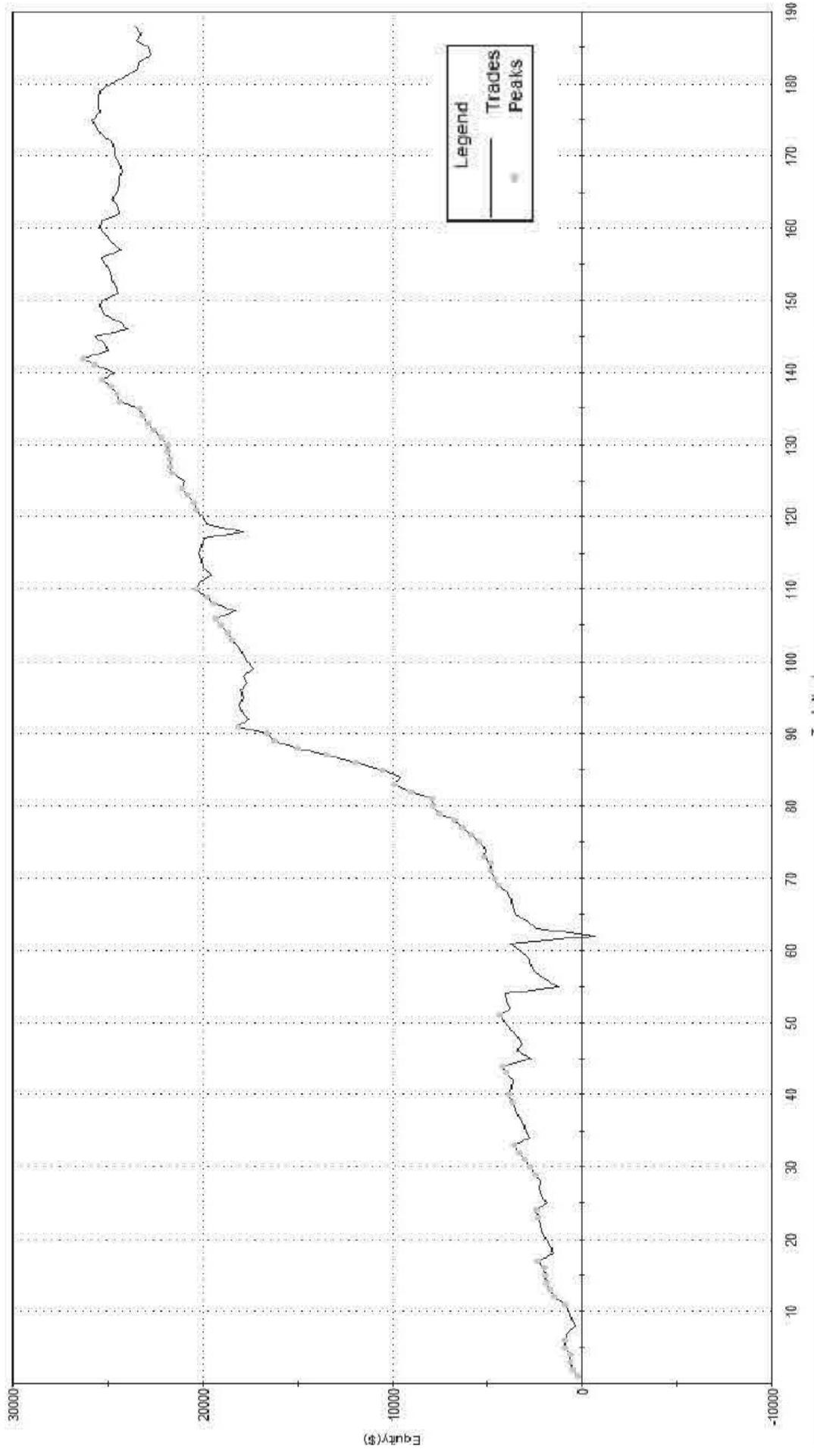
⌵ Collapse

	All Trades	Long Trades	Short Trades
Total Net Profit	\$29,347.09	\$20,352.79	\$8,994.29
Gross Profit	\$103,901.39	\$63,221.32	\$40,680.07
Gross Loss	(\$74,554.31)	(\$42,868.53)	(\$31,685.78)
Profit Factor	1.39	1.47	1.28
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$26,254.17	\$16,813.21	\$9,440.96
Select Gross Profit	\$94,308.10	\$55,002.89	\$39,305.21
Select Gross Loss	(\$68,053.93)	(\$38,189.68)	(\$29,864.24)
Select Profit Factor	1.39	1.44	1.32
Adjusted Total Net Profit	\$19,459.35	\$12,206.47	\$3,192.56
Adjusted Gross Profit	\$99,134.07	\$59,238.75	\$37,955.93
Adjusted Gross Loss	(\$79,674.72)	(\$47,032.29)	(\$34,763.37)
Adjusted Profit Factor	1.24	1.26	1.09
Total Number of Trades	687	358	329
Percent Profitable	69.14%	70.39%	67.78%
Winning Trades	475	252	223
Losing Trades	212	106	106
Even Trades	0	0	0
Avg. Trade Net Profit	\$42.72	\$56.85	\$27.34
Avg. Winning Trade	\$218.74	\$250.88	\$182.42
Avg. Losing Trade	(\$351.67)	(\$404.42)	(\$298.92)
Ratio Avg. Win:Avg. Loss	0.62	0.62	0.61
Largest Winning Trade	\$2,134.86	\$2,134.86	\$1,374.86
Largest Losing Trade	(\$2,780.74)	(\$2,780.74)	(\$1,821.53)
Largest Winner as % of Gross Profit	2.05%	3.38%	3.38%
Largest Loser as % of Gross Loss	3.73%	6.49%	5.75%
Net Profit as % of Largest Loss	1055.37%	731.92%	493.78%
Select Net Profit as % of Largest Loss	944.14%	604.63%	518.30%
Adjusted Net Profit as % of Largest Loss	699.79%	438.96%	175.27%
Max. Consecutive Winning Trades	14	14	12
Max. Consecutive Losing Trades	7	4	5
Avg. Bars in Total Trades	13.34	13.18	13.51
Avg. Bars in Winning Trades	10.32	10.33	10.31
Avg. Bars in Losing Trades	20.09	19.95	20.24
Avg. Bars in Even Trades	0.00	0.00	0.00

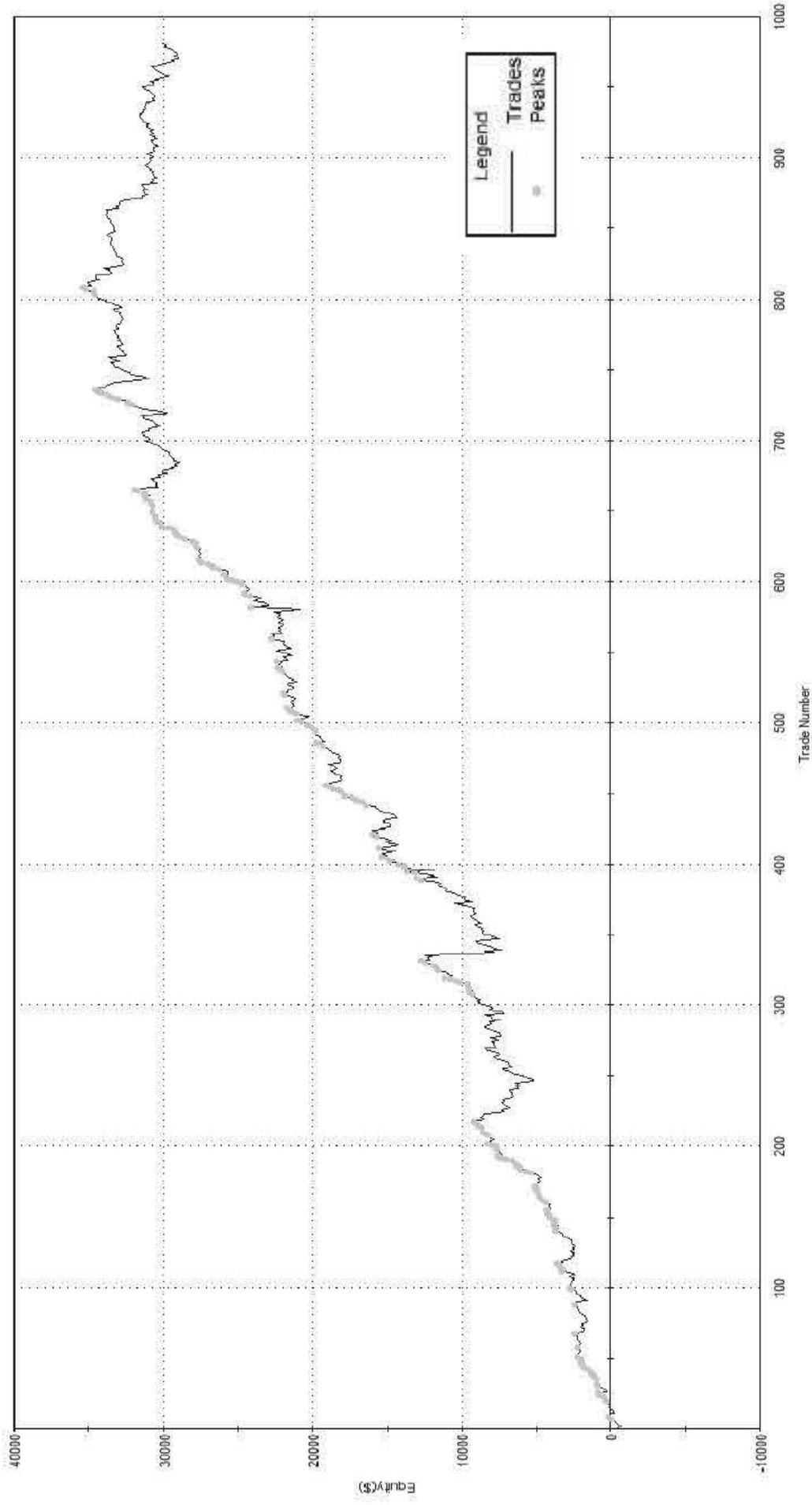
# Avec slippage et courtage, 60mn



# Avec slippage et courtage, 60 mn, long only

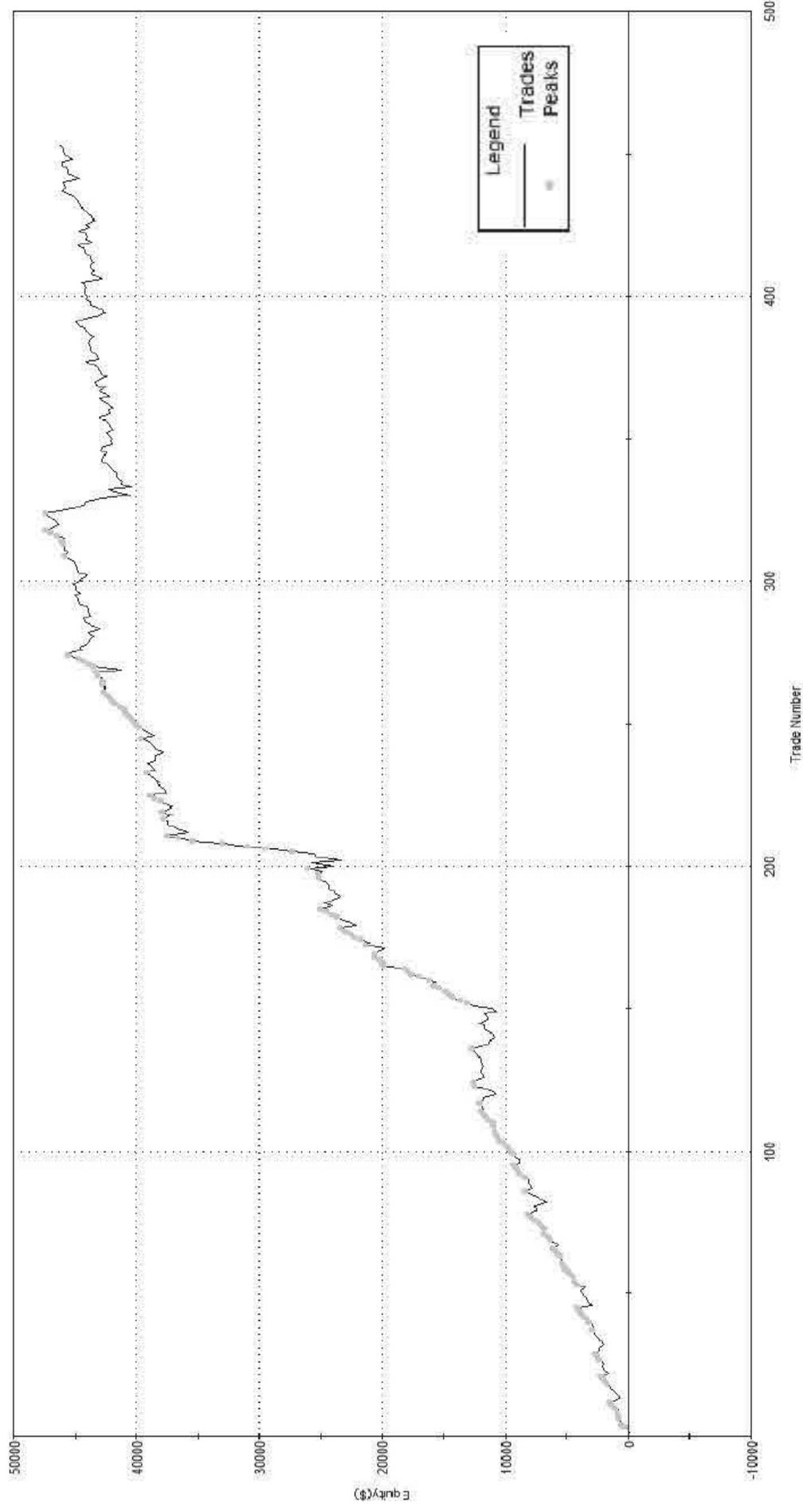


# Avec slippage et courtage, optimisé





# SP500, sans slippage et courtage





# SP500 avec slippage et courtage

