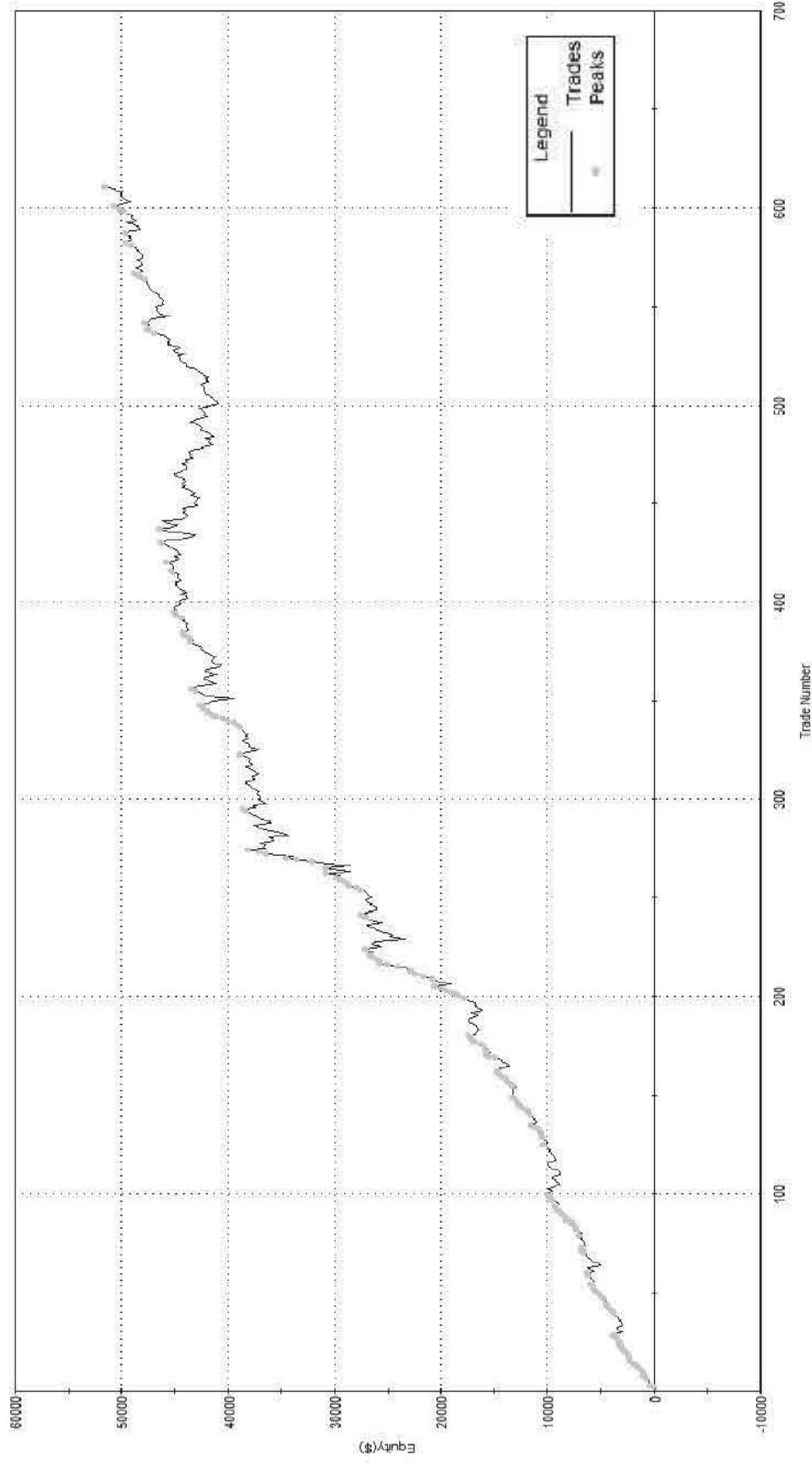
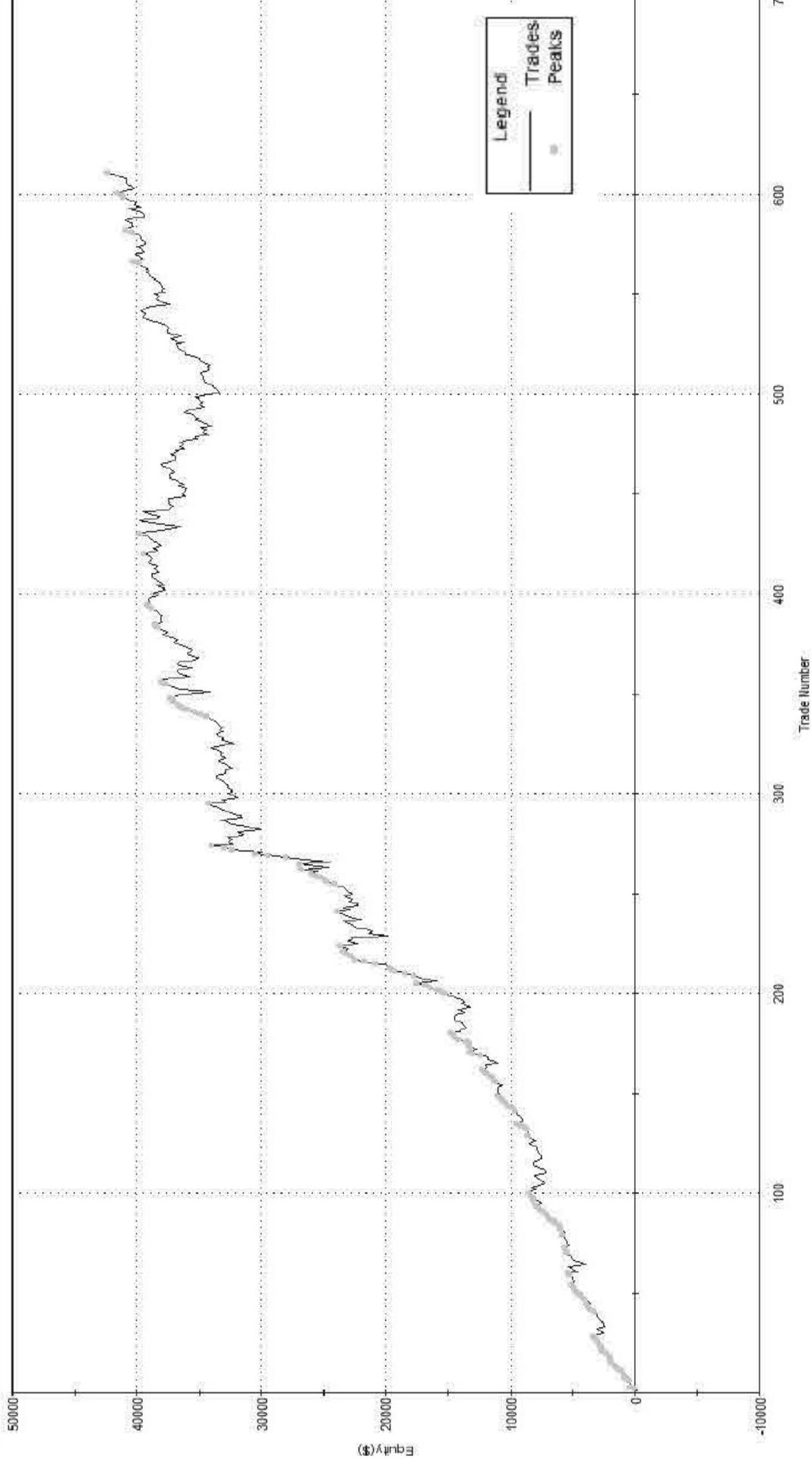


# SP500, sans slippage et courtage, optimisé



# SP500, avec slippage et courtage, optimisé



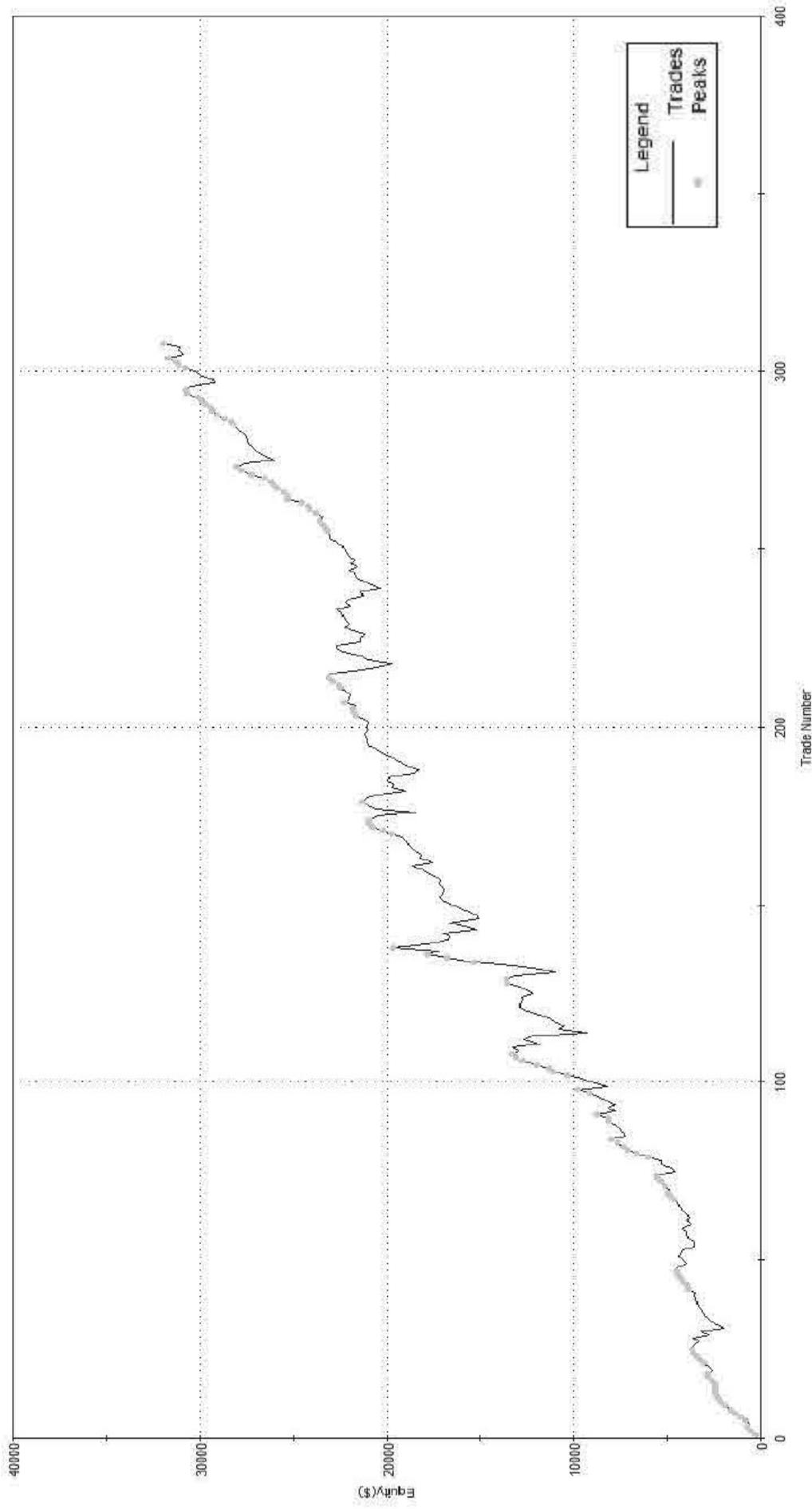
# SP500, Stat avec slippage et courtage, optimisé

## TradeStation Performance Summary

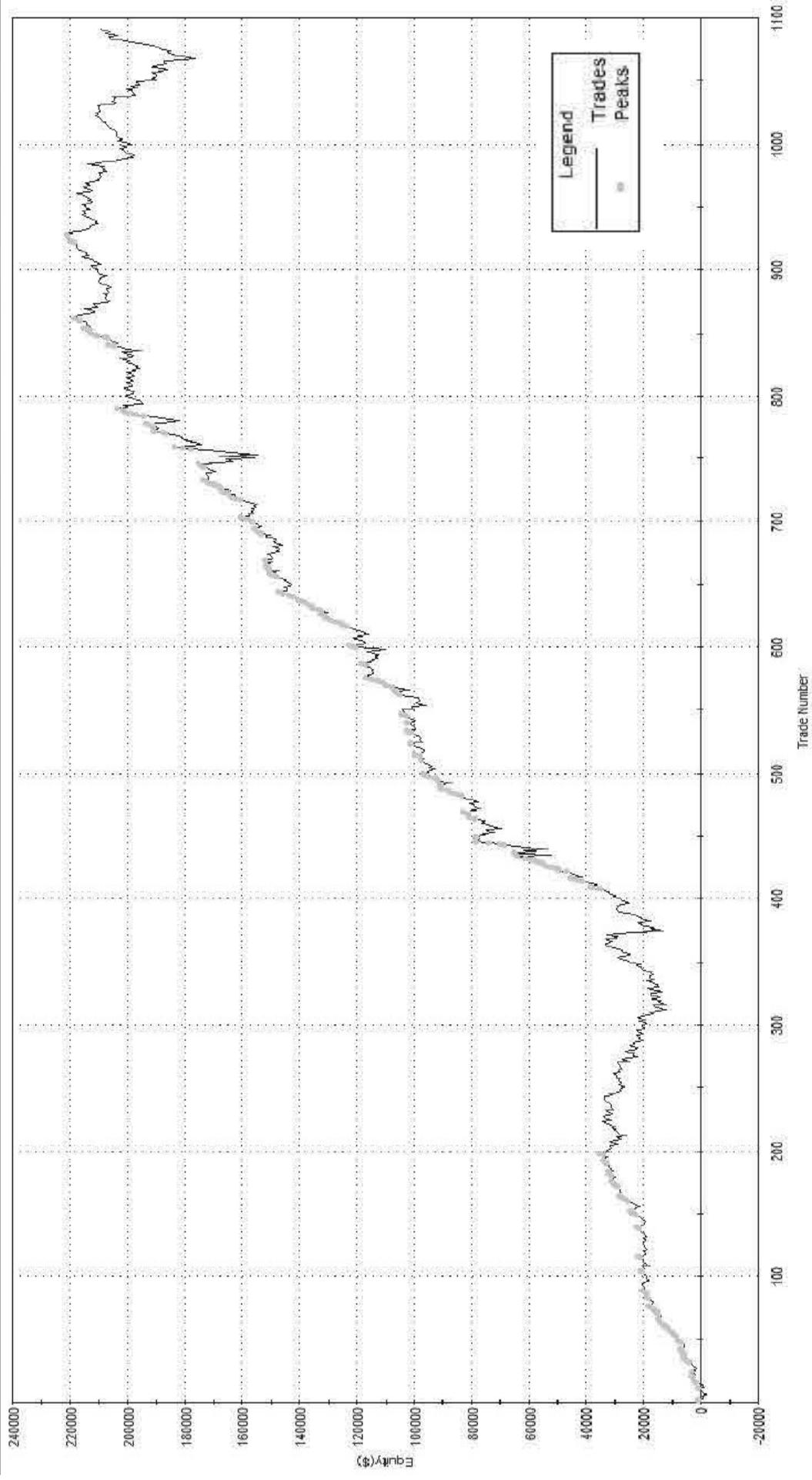
Collapse

	All Trades	Long Trades	Short Trades
Total Net Profit	\$42,385.00	\$31,855.00	\$10,530.00
Gross Profit	\$138,010.00	\$79,412.50	\$58,597.50
Gross Loss	(\$95,625.00)	(\$47,557.50)	(\$48,067.50)
Profit Factor	1.44	1.67	1.22
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$33,117.50	\$24,577.50	\$8,540.00
Select Gross Profit	\$121,160.00	\$66,930.00	\$54,230.00
Select Gross Loss	(\$88,042.50)	(\$42,352.50)	(\$45,690.00)
Select Profit Factor	1.38	1.58	1.19
Adjusted Total Net Profit	\$28,667.90	\$21,176.01	\$1,749.99
Adjusted Gross Profit	\$131,323.39	\$74,118.33	\$54,464.35
Adjusted Gross Loss	(\$102,655.49)	(\$52,942.33)	(\$52,714.36)
Adjusted Profit Factor	1.28	1.40	1.03
Total Number of Trades	611	303	308
Percent Profitable	69.72%	74.26%	65.26%
Winning Trades	426	225	201
Losing Trades	185	78	107
Even Trades	0	0	0
Avg. Trade Net Profit	\$69.37	\$105.13	\$34.19
Avg. Winning Trade	\$323.97	\$352.94	\$291.53
Avg. Losing Trade	(\$516.89)	(\$609.71)	(\$449.23)
Ratio Avg. Win:Avg. Loss	0.63	0.58	0.65
Largest Winning Trade	\$2,485.00	\$2,485.00	\$1,635.00
Largest Losing Trade	(\$2,965.00)	(\$2,965.00)	(\$2,377.50)
Largest Winner as % of Gross Profit	1.80%	3.13%	2.79%
Largest Loser as % of Gross Loss	3.10%	6.23%	4.95%
Net Profit as % of Largest Loss	1429.51%	1074.37%	442.90%
Select Net Profit as % of Largest Loss	1116.95%	828.92%	359.20%
Adjusted Net Profit as % of Largest Loss	966.88%	714.20%	73.61%
Max. Consecutive Winning Trades	15	20	13
Max. Consecutive Losing Trades	4	4	5
Avg. Bars in Total Trades	12.61	12.29	12.91
Avg. Bars in Winning Trades	9.98	10.04	9.92
Avg. Bars in Losing Trades	18.65	18.81	18.54
Avg. Bars in Even Trades	0.00	0.00	0.00

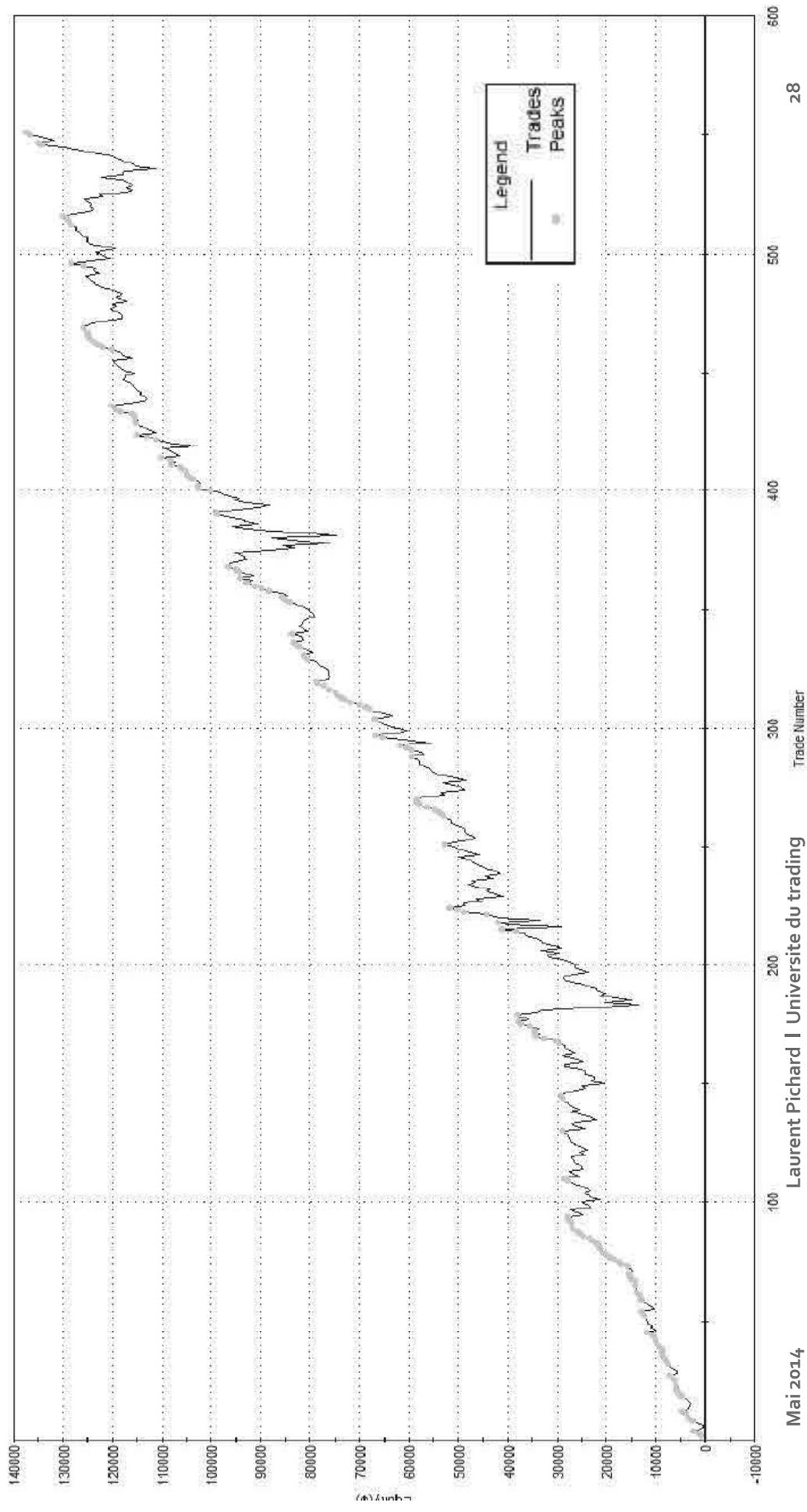
# SP500 avec slippage et courtage, long only



# Dax : avec slippage et courtage, système optimisé



# Dax avec slippage et courtage, système optimisé, long





# Dax : quelques stats, long only

## TradeStation Periodical Returns: Annual

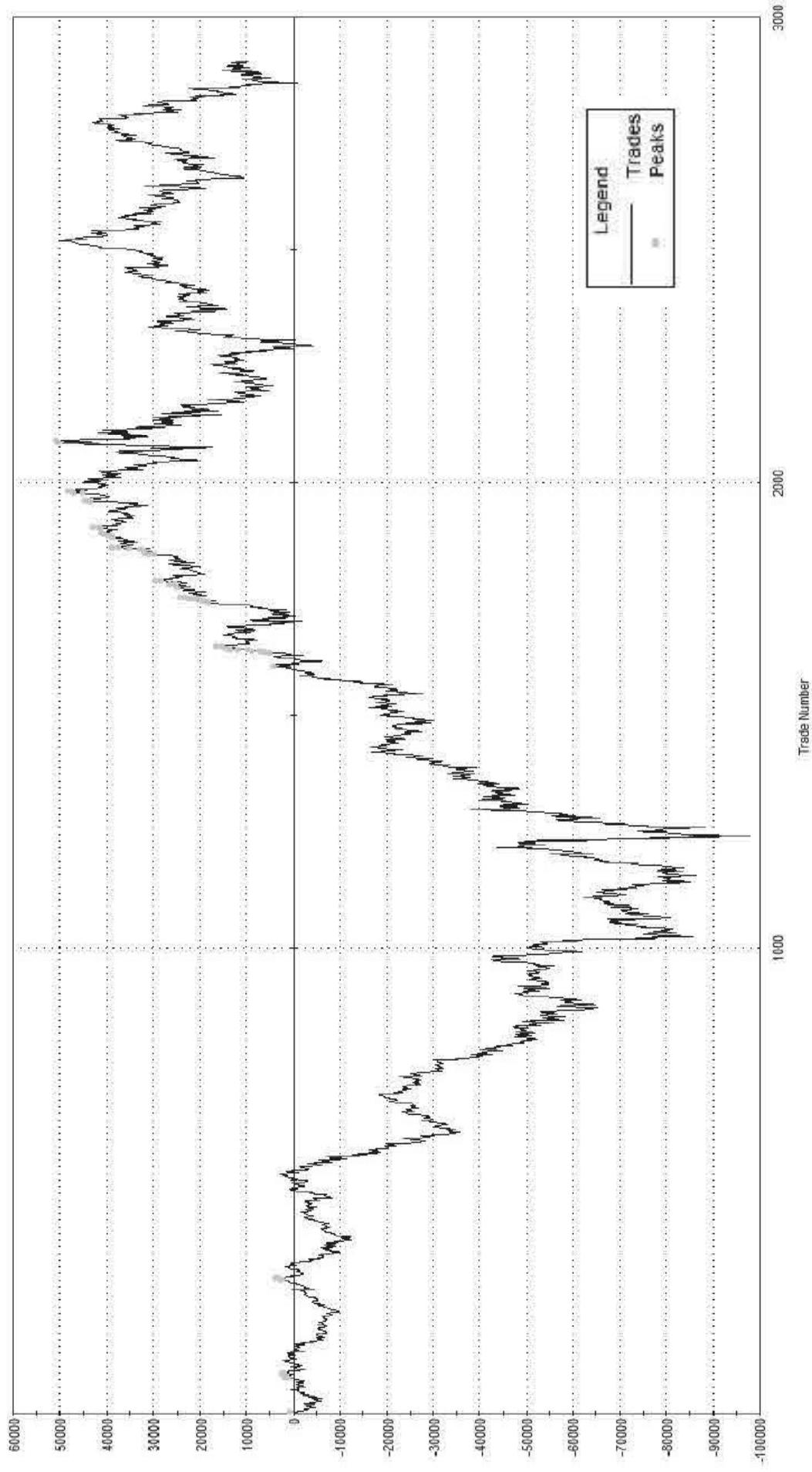
### Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
Last 12 month	\$12,155.66	5.40%	1.26	60	68.33%
01/01/2014	\$11,722.90	5.19%	1.46	28	71.43%
01/01/2013	\$563.97	0.25%	1.02	56	66.07%
01/01/2012	\$23,014.62	11.39%	1.77	64	82.81%
01/01/2011	\$23,161.65	12.94%	1.33	71	70.42%
01/01/2010	\$25,778.88	16.83%	1.90	56	76.79%
01/01/2009	\$2,960.95	1.97%	1.07	54	74.07%
01/01/2008	\$12,407.77	9.00%	1.19	47	65.96%
01/01/2007	\$11,438.93	9.05%	1.37	52	67.31%
01/01/2006	\$2,926.22	2.37%	1.14	39	76.92%
01/01/2005	\$12,591.94	11.36%	4.12	38	86.84%
01/01/2004	\$10,833.91	10.83%	2.30	47	72.34%

### Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% gain	Profit Factor	# Trades	% Profitable
01/01/2014 - Today	\$11,722.90	5.19%	1.46	28	71.43%
01/01/2013 - 01/01/2014	\$12,286.88	5.46%	1.20	84	67.86%
01/01/2012 - 01/01/2014	\$35,301.50	17.47%	1.39	148	74.32%
01/01/2011 - 01/01/2014	\$58,463.15	32.67%	1.37	219	73.06%
01/01/2010 - 01/01/2014	\$84,242.19	55.00%	1.45	274	74.09%
01/01/2009 - 01/01/2014	\$87,203.14	58.06%	1.38	328	74.09%
01/01/2008 - 01/01/2014	\$99,610.91	72.29%	1.34	375	73.07%
01/01/2007 - 01/01/2014	\$111,049.84	87.89%	1.34	427	72.37%
01/01/2006 - 01/01/2014	\$113,976.06	92.34%	1.33	466	72.75%
01/01/2005 - 01/01/2014	\$126,568.00	114.20%	1.36	504	73.81%
01/01/2004 - 01/01/2014	\$137,401.90	137.40%	1.36	551	73.68%

# Dax, non filtré par l'ADX





## Quelques idées

- ✓ Baser la philosophie de son système sur des concepts intrinsèques de marché tels que la tendance, les mouvements de correction, la congestion (trading range), la volatilité.
- ✓ Bien connaître son système, savoir pourquoi il prend position et déboucle (utile pour avoir confiance, spécialement dans les mauvaises périodes).
- ✓ S'assurer d'un nombre de trades suffisamment importants et d'une période la plus large possible pour rencontrer le maximum de configurations de marché.
- ✓ Cela peut être une bonne idée de commencer à traiter un système après plusieurs pertes consécutives.
- ✓ Possibilité de traiter un système uniquement du côté long, il y a des biais haussiers spécialement sur les marchés boursiers.