

Informe de Simulación de Estrategia de Trading

Total de operaciones: 8851
Balance inicial: 10000.00 USD
Balance final: 187802809.70 USD
% Beneficio final: 1877928.10%
% Aciertos: 41.28%
% Fallos: 58.72%
Profit Factor: 1.36
Valor esperado: 0.12%
Media diaria: 0.21%
Drawdown máximo: 20.97%
Drawdown máximo diario: 3.78%
Media duración de los trades: 2888.44 minutos
Media anual: 50.56%
Media mensual: 3.72%
Sharpe Ratio mensual: 0.55
Sharpe Ratio anual: 1.78
Calmar Ratio: 2.41
Recovery Factor: 4.28

Rentabilidad Mensual

Mes	Porcentaje de Ganancia
2001-11	-0.65%
2001-12	5.84%
2002-01	7.31%
2002-02	-7.17%
2002-03	4.99%
2002-04	-0.34%
2002-05	0.65%
2002-06	5.92%
2002-07	1.05%
2002-08	-7.64%
2002-09	2.17%
2002-10	4.38%
2002-11	5.34%
2002-12	5.14%
2003-01	-1.62%
2003-02	2.80%
2003-03	-6.18%
2003-04	1.74%
2003-05	1.24%

2003-06	4.49%
2003-07	5.93%
2003-08	6.79%
2003-09	14.44%
2003-10	7.27%
2003-11	8.21%
2003-12	-11.25%
2004-01	10.71%
2004-02	15.36%
2004-03	-3.16%
2004-04	-2.84%
2004-05	-4.53%
2004-06	6.44%
2004-07	6.56%
2004-08	-2.41%
2004-09	-6.05%
2004-10	6.90%
2004-11	0.76%
2004-12	-7.52%
2005-01	6.61%
2005-02	8.59%
2005-03	2.28%
2005-04	-2.96%
2005-05	-2.73%
2005-06	12.16%
2005-07	8.77%
2005-08	-4.34%
2005-09	-3.13%
2005-10	1.11%
2005-11	10.79%
2005-12	6.55%
2006-01	-5.22%
2006-02	13.69%
2006-03	-0.60%
2006-04	1.26%
2006-05	-12.20%
2006-06	-2.09%
2006-07	13.08%

2006-08	3.31%
2006-09	7.77%
2006-10	8.26%
2006-11	6.80%
2006-12	6.11%
2007-01	6.62%
2007-02	0.14%
2007-03	0.09%
2007-04	4.13%
2007-05	0.14%
2007-06	11.21%
2007-07	5.13%
2007-08	17.51%
2007-09	10.42%
2007-10	6.21%
2007-11	11.36%
2007-12	5.32%
2008-01	3.08%
2008-02	-0.53%
2008-03	10.59%
2008-04	-5.19%
2008-05	10.93%
2008-06	2.16%
2008-07	-5.78%
2008-08	18.96%
2008-09	3.08%
2008-10	4.49%
2008-11	-7.20%
2008-12	-0.41%
2009-01	5.17%
2009-02	11.27%
2009-03	2.04%
2009-04	0.23%
2009-05	0.86%
2009-06	7.35%
2009-07	-6.41%
2009-08	8.78%
2009-09	3.83%

2009-10	5.08%
2009-11	3.14%
2009-12	3.80%
2010-01	-11.13%
2010-02	5.83%
2010-03	11.25%
2010-04	9.89%
2010-05	2.61%
2010-06	-4.65%
2010-07	3.64%
2010-08	7.92%
2010-09	2.03%
2010-10	-4.07%
2010-11	1.99%
2010-12	-1.47%
2011-01	-2.47%
2011-02	2.67%
2011-03	17.13%
2011-04	5.34%
2011-05	3.40%
2011-06	9.86%
2011-07	11.14%
2011-08	-1.48%
2011-09	9.61%
2011-10	10.30%
2011-11	19.48%
2011-12	-6.97%
2012-01	16.10%
2012-02	21.04%
2012-03	10.81%
2012-04	-8.45%
2012-05	6.97%
2012-06	-6.23%
2012-07	6.13%
2012-08	7.28%
2012-09	0.41%
2012-10	-5.35%
2012-11	-0.52%

2012-12	14.96%
2013-01	-1.33%
2013-02	9.90%
2013-03	2.77%
2013-04	-6.39%
2013-05	12.78%
2013-06	-2.39%
2013-07	7.94%
2013-08	2.86%
2013-09	4.92%
2013-10	-1.05%
2013-11	-4.74%
2013-12	11.36%
2014-01	23.28%
2014-02	1.04%
2014-03	18.27%
2014-04	-1.95%
2014-05	1.90%
2014-06	-1.21%
2014-07	1.69%
2014-08	-3.04%
2014-09	1.60%
2014-10	1.97%
2014-11	8.26%
2014-12	4.79%
2015-01	10.58%
2015-02	-0.69%
2015-03	-4.69%
2015-04	7.16%
2015-05	0.63%
2015-06	3.98%
2015-07	6.58%
2015-08	-1.36%
2015-09	-1.75%
2015-10	10.99%
2015-11	1.43%
2015-12	4.30%
2016-01	-3.21%

2016-02	8.70%
2016-03	6.54%
2016-04	1.32%
2016-05	-0.37%
2016-06	11.63%
2016-07	6.76%
2016-08	4.04%
2016-09	5.59%
2016-10	1.45%
2016-11	-0.66%
2016-12	14.23%
2017-01	11.60%
2017-02	0.17%
2017-03	-5.11%
2017-04	16.92%
2017-05	-2.14%
2017-06	-0.31%
2017-07	4.12%
2017-08	7.86%
2017-09	-2.30%
2017-10	4.38%
2017-11	7.19%
2017-12	9.88%
2018-01	3.32%
2018-02	-7.03%
2018-03	-1.65%
2018-04	2.52%
2018-05	6.20%
2018-06	4.87%
2018-07	17.64%
2018-08	6.93%
2018-09	-0.09%
2018-10	6.41%
2018-11	11.97%
2018-12	15.76%
2019-01	-1.96%
2019-02	5.58%
2019-03	-0.13%

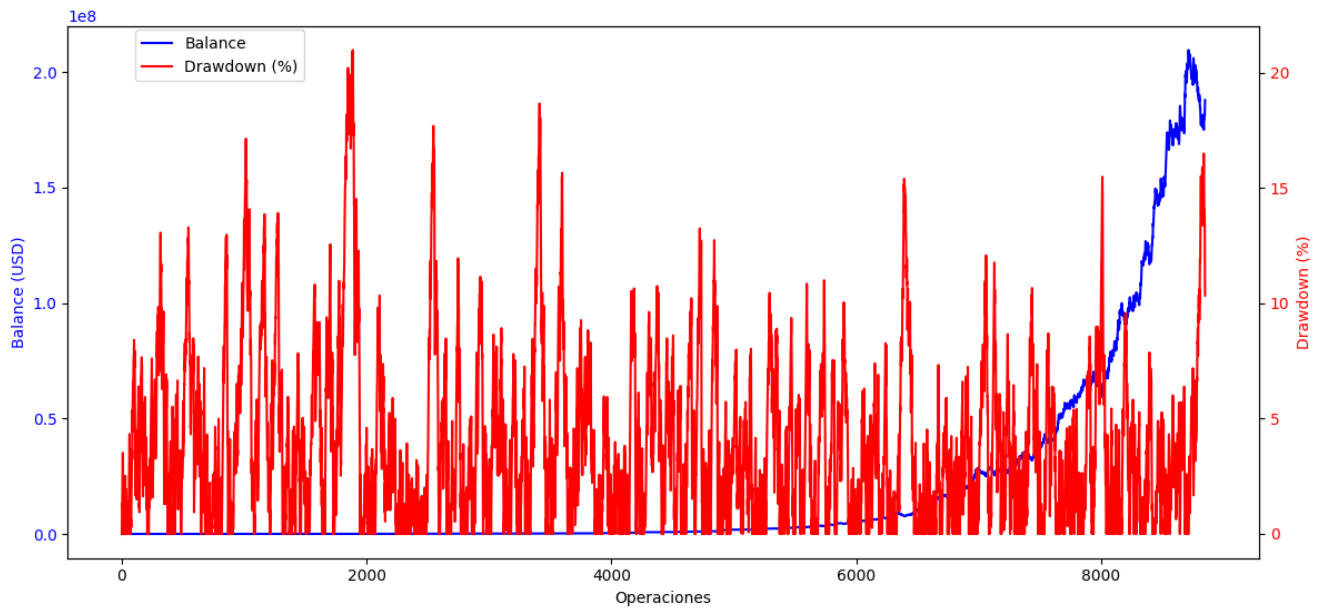
2019-04	4.93%
2019-05	12.74%
2019-06	0.60%
2019-07	2.85%
2019-08	3.09%
2019-09	-1.06%
2019-10	0.17%
2019-11	-2.05%
2019-12	5.80%
2020-01	8.28%
2020-02	9.40%
2020-03	11.00%
2020-04	-5.97%
2020-05	-5.09%
2020-06	13.95%
2020-07	-4.31%
2020-08	-0.97%
2020-09	0.98%
2020-10	2.72%
2020-11	0.87%
2020-12	-0.32%
2021-01	1.56%
2021-02	3.23%
2021-03	8.95%
2021-04	6.99%
2021-05	-0.35%
2021-06	2.83%
2021-07	-7.05%
2021-08	0.32%
2021-09	2.95%
2021-10	8.22%
2021-11	7.37%
2021-12	7.45%
2022-01	-7.11%
2022-02	3.77%
2022-03	9.60%
2022-04	13.74%
2022-05	-0.30%

2022-06	6.58%
2022-07	2.66%
2022-08	0.19%
2022-09	3.60%
2022-10	8.76%
2022-11	4.37%
2022-12	-5.54%
2023-01	9.41%
2023-02	-5.38%
2023-03	3.38%
2023-04	8.52%
2023-05	10.53%
2023-06	0.06%
2023-07	19.65%
2023-08	-0.52%
2023-09	-3.41%
2023-10	7.92%
2023-11	0.21%
2023-12	2.90%
2024-01	-0.50%
2024-02	14.85%
2024-03	5.14%
2024-04	-1.79%
2024-05	23.03%
2024-06	-3.23%
2024-07	2.02%
2024-08	4.92%
2024-09	15.53%
2024-10	-2.10%
2024-11	-0.27%
2024-12	2.23%
2025-01	12.30%
2025-02	2.80%
2025-03	-2.82%
2025-04	-5.34%
2025-05	-3.52%
2025-06	3.95%
Media Mensual	3.72%

Rentabilidad Anual

Año	Porcentaje de Ganancia
2001	5.16%
2002	22.49%
2003	35.31%
2004	19.32%
2005	51.39%
2006	44.04%
2007	109.22%
2008	38.65%
2009	54.10%
2010	23.79%
2011	106.47%
2012	76.97%
2013	40.43%
2014	67.40%
2015	42.34%
2016	70.52%
2017	63.19%
2018	86.97%
2019	33.97%
2020	32.15%
2021	50.11%
2022	45.88%
2023	64.32%
2024	73.39%
2025	6.52%
Media Anual	50.56%

Evolución del Balance y Drawdown



Total de Beneficios y Pérdidas por Día de la Semana

