

# Informe de Simulación de Estrategia de Trading

Total de operaciones: 8851  
Balance inicial: 10000.00 USD  
Balance final: 27356766691.00 USD  
% Beneficio final: 273567566.91%  
% Aciertos: 41.28%  
% Fallos: 58.72%  
Profit Factor: 1.32  
Valor esperado: 0.18%  
Media diaria: 0.32%  
Drawdown máximo: 30.61%  
Drawdown máximo diario: 5.81%  
Media duración de los trades: 2888.44 minutos  
Media anual: 87.61%  
Media mensual: 5.83%  
Sharpe Ratio mensual: 0.56  
Sharpe Ratio anual: 1.64  
Calmar Ratio: 2.86  
Recovery Factor: 2.75

## Rentabilidad Mensual

Mes	Porcentaje de Ganancia
2001-11	-1.00%
2001-12	9.02%
2002-01	11.34%
2002-02	-10.86%
2002-03	7.69%
2002-04	-0.65%
2002-05	0.89%
2002-06	9.12%
2002-07	1.52%
2002-08	-11.61%
2002-09	3.31%
2002-10	6.72%
2002-11	8.21%
2002-12	7.92%
2003-01	-2.56%
2003-02	4.23%
2003-03	-9.40%
2003-04	2.61%
2003-05	1.68%

2003-06	6.86%
2003-07	9.11%
2003-08	10.50%
2003-09	22.84%
2003-10	11.20%
2003-11	12.80%
2003-12	-16.83%
2004-01	16.80%
2004-02	24.41%
2004-03	-4.90%
2004-04	-4.41%
2004-05	-6.96%
2004-06	9.96%
2004-07	10.17%
2004-08	-3.76%
2004-09	-9.20%
2004-10	10.67%
2004-11	1.09%
2004-12	-11.40%
2005-01	10.18%
2005-02	13.39%
2005-03	3.43%
2005-04	-4.59%
2005-05	-4.26%
2005-06	19.16%
2005-07	13.65%
2005-08	-6.65%
2005-09	-4.80%
2005-10	1.64%
2005-11	16.95%
2005-12	10.12%
2006-01	-8.01%
2006-02	21.66%
2006-03	-1.03%
2006-04	1.84%
2006-05	-18.19%
2006-06	-3.28%
2006-07	20.66%

2006-08	5.00%
2006-09	12.11%
2006-10	12.88%
2006-11	10.53%
2006-12	9.44%
2007-01	10.19%
2007-02	0.12%
2007-03	0.07%
2007-04	6.31%
2007-05	0.07%
2007-06	17.59%
2007-07	7.84%
2007-08	27.94%
2007-09	16.39%
2007-10	9.59%
2007-11	17.83%
2007-12	8.21%
2008-01	4.63%
2008-02	-1.01%
2008-03	16.61%
2008-04	-7.97%
2008-05	17.14%
2008-06	3.21%
2008-07	-8.86%
2008-08	30.23%
2008-09	4.72%
2008-10	6.85%
2008-11	-10.91%
2008-12	-0.73%
2009-01	7.93%
2009-02	17.68%
2009-03	3.02%
2009-04	0.25%
2009-05	1.23%
2009-06	11.41%
2009-07	-9.79%
2009-08	13.67%
2009-09	5.87%

2009-10	7.78%
2009-11	4.70%
2009-12	5.70%
2010-01	-16.64%
2010-02	8.98%
2010-03	17.53%
2010-04	15.34%
2010-05	3.90%
2010-06	-7.17%
2010-07	5.50%
2010-08	12.30%
2010-09	3.08%
2010-10	-6.26%
2010-11	2.88%
2010-12	-2.33%
2011-01	-3.84%
2011-02	4.04%
2011-03	27.38%
2011-04	8.22%
2011-05	5.18%
2011-06	15.38%
2011-07	17.49%
2011-08	-2.37%
2011-09	15.05%
2011-10	16.15%
2011-11	31.28%
2011-12	-10.58%
2012-01	25.63%
2012-02	31.82%
2012-03	16.93%
2012-04	-12.74%
2012-05	10.79%
2012-06	-9.46%
2012-07	9.49%
2012-08	11.34%
2012-09	0.57%
2012-10	-8.17%
2012-11	-0.87%

2012-12	23.74%
2013-01	-2.11%
2013-02	15.45%
2013-03	4.14%
2013-04	-9.70%
2013-05	20.14%
2013-06	-3.80%
2013-07	12.14%
2013-08	4.33%
2013-09	7.60%
2013-10	-1.70%
2013-11	-7.25%
2013-12	17.58%
2014-01	37.21%
2014-02	1.51%
2014-03	29.26%
2014-04	-3.03%
2014-05	2.86%
2014-06	-1.90%
2014-07	2.56%
2014-08	-4.67%
2014-09	2.40%
2014-10	2.91%
2014-11	12.84%
2014-12	7.36%
2015-01	16.60%
2015-02	-1.16%
2015-03	-7.16%
2015-04	11.09%
2015-05	0.88%
2015-06	6.01%
2015-07	10.20%
2015-08	-2.16%
2015-09	-2.75%
2015-10	17.22%
2015-11	2.12%
2015-12	6.55%
2016-01	-4.97%

2016-02	13.43%
2016-03	10.11%
2016-04	1.93%
2016-05	-0.65%
2016-06	18.26%
2016-07	10.47%
2016-08	6.18%
2016-09	8.60%
2016-10	2.19%
2016-11	-1.09%
2016-12	22.57%
2017-01	18.23%
2017-02	0.19%
2017-03	-7.84%
2017-04	26.95%
2017-05	-3.37%
2017-06	-0.52%
2017-07	6.32%
2017-08	12.23%
2017-09	-3.57%
2017-10	6.76%
2017-11	11.19%
2017-12	15.49%
2018-01	5.03%
2018-02	-10.64%
2018-03	-2.60%
2018-04	3.84%
2018-05	9.59%
2018-06	7.51%
2018-07	28.24%
2018-08	10.75%
2018-09	-0.17%
2018-10	9.84%
2018-11	18.86%
2018-12	25.06%
2019-01	-3.08%
2019-02	8.61%
2019-03	-0.29%

2019-04	7.60%
2019-05	20.10%
2019-06	0.87%
2019-07	4.36%
2019-08	4.70%
2019-09	-1.69%
2019-10	0.20%
2019-11	-3.19%
2019-12	8.97%
2020-01	12.89%
2020-02	14.72%
2020-03	17.29%
2020-04	-9.10%
2020-05	-7.78%
2020-06	22.10%
2020-07	-6.59%
2020-08	-1.58%
2020-09	1.47%
2020-10	4.14%
2020-11	1.25%
2020-12	-0.57%
2021-01	2.33%
2021-02	4.95%
2021-03	13.94%
2021-04	10.82%
2021-05	-0.58%
2021-06	4.32%
2021-07	-10.70%
2021-08	0.44%
2021-09	4.51%
2021-10	12.82%
2021-11	11.49%
2021-12	11.59%
2022-01	-10.76%
2022-02	5.75%
2022-03	15.01%
2022-04	21.74%
2022-05	-0.53%

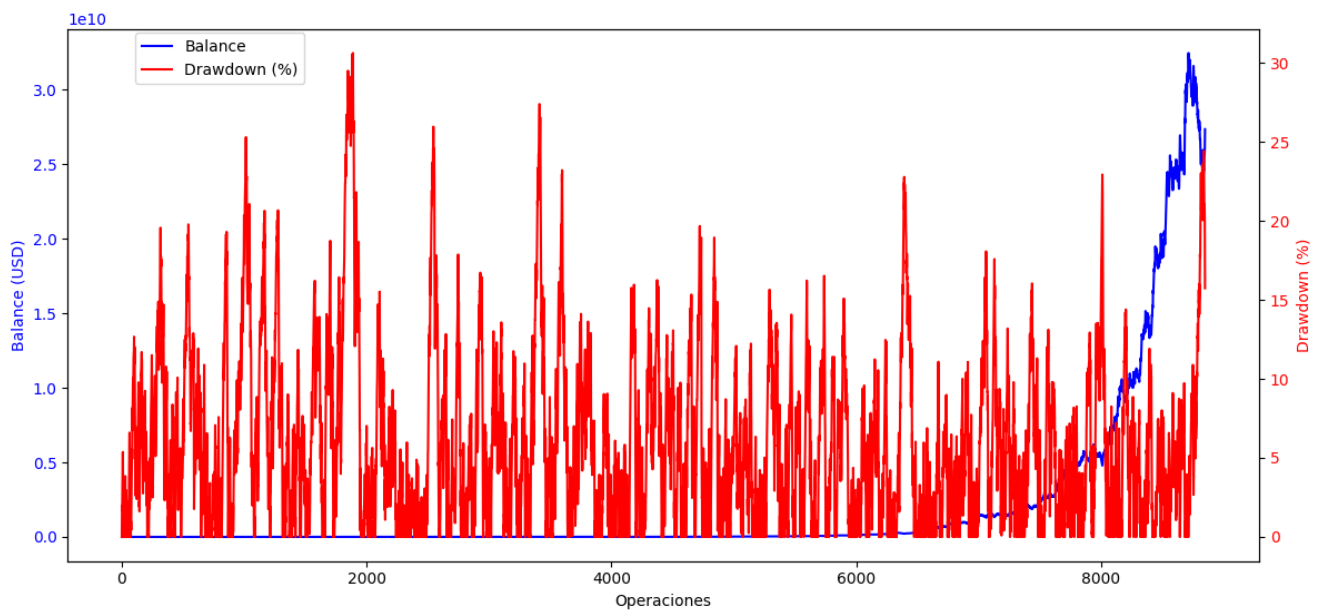
2022-06	10.18%
2022-07	4.02%
2022-08	0.22%
2022-09	5.40%
2022-10	13.66%
2022-11	6.69%
2022-12	-8.45%
2023-01	14.65%
2023-02	-8.23%
2023-03	5.11%
2023-04	13.24%
2023-05	16.46%
2023-06	-0.00%
2023-07	31.42%
2023-08	-0.88%
2023-09	-5.23%
2023-10	12.33%
2023-11	0.24%
2023-12	4.38%
2024-01	-0.82%
2024-02	23.58%
2024-03	7.91%
2024-04	-2.84%
2024-05	37.29%
2024-06	-4.97%
2024-07	3.04%
2024-08	7.56%
2024-09	24.68%
2024-10	-3.26%
2024-11	-0.49%
2024-12	3.34%
2025-01	19.36%
2025-02	4.25%
2025-03	-4.39%
2025-04	-8.16%
2025-05	-5.44%
2025-06	6.09%
Media Mensual	5.83%



**Rentabilidad Anual**

Año	Porcentaje de Ganancia
2001	7.93%
2002	35.07%
2003	56.95%
2004	29.74%
2005	86.97%
2006	73.10%
2007	206.76%
2008	62.71%
2009	91.55%
2010	36.64%
2011	201.16%
2012	134.07%
2013	65.76%
2014	117.70%
2015	70.04%
2016	124.33%
2017	110.16%
2018	158.96%
2019	55.35%
2020	52.05%
2021	85.07%
2022	76.64%
2023	111.60%
2024	130.46%
2025	9.62%
Media Anual	87.61%

Evolución del Balance y Drawdown



Total de Beneficios y Pérdidas por Día de la Semana

