

# Informe de Simulación de Estrategia de Trading

Total de operaciones: 8851  
Balance inicial: 10000.00 USD  
Balance final: 1034109.98 USD  
% Beneficio final: 10241.10%  
% Aciertos: 41.28%  
% Fallos: 58.72%  
Profit Factor: 1.40  
Valor esperado: 0.05%  
Media diaria: 0.10%  
Drawdown máximo: 10.20%  
Drawdown máximo diario: 1.74%  
Media duración de los trades: 2888.44 minutos  
Media anual: 20.80%  
Media mensual: 1.69%  
Sharpe Ratio mensual: 0.52  
Sharpe Ratio anual: 1.85  
Calmar Ratio: 2.04  
Recovery Factor: 9.24

## Rentabilidad Mensual

Mes	Porcentaje de Ganancia
2001-11	-0.30%
2001-12	2.69%
2002-01	3.35%
2002-02	-3.36%
2002-03	2.30%
2002-04	-0.12%
2002-05	0.34%
2002-06	2.73%
2002-07	0.51%
2002-08	-3.57%
2002-09	1.01%
2002-10	2.02%
2002-11	2.46%
2002-12	2.37%
2003-01	-0.73%
2003-02	1.31%
2003-03	-2.88%
2003-04	0.82%
2003-05	0.64%

2003-06	2.09%
2003-07	2.74%
2003-08	3.12%
2003-09	6.48%
2003-10	3.35%
2003-11	3.74%
2003-12	-5.34%
2004-01	4.85%
2004-02	6.86%
2004-03	-1.45%
2004-04	-1.30%
2004-05	-2.09%
2004-06	2.95%
2004-07	3.01%
2004-08	-1.09%
2004-09	-2.82%
2004-10	3.16%
2004-11	0.37%
2004-12	-3.52%
2005-01	3.05%
2005-02	3.92%
2005-03	1.08%
2005-04	-1.35%
2005-05	-1.24%
2005-06	5.48%
2005-07	4.00%
2005-08	-2.01%
2005-09	-1.45%
2005-10	0.53%
2005-11	4.88%
2005-12	3.01%
2006-01	-2.41%
2006-02	6.15%
2006-03	-0.25%
2006-04	0.61%
2006-05	-5.81%
2006-06	-0.94%
2006-07	5.88%

2006-08	1.56%
2006-09	3.54%
2006-10	3.76%
2006-11	3.12%
2006-12	2.81%
2007-01	3.06%
2007-02	0.10%
2007-03	0.06%
2007-04	1.91%
2007-05	0.11%
2007-06	5.07%
2007-07	2.38%
2007-08	7.80%
2007-09	4.70%
2007-10	2.85%
2007-11	5.13%
2007-12	2.45%
2008-01	1.45%
2008-02	-0.19%
2008-03	4.79%
2008-04	-2.40%
2008-05	4.95%
2008-06	1.03%
2008-07	-2.68%
2008-08	8.44%
2008-09	1.43%
2008-10	2.09%
2008-11	-3.37%
2008-12	-0.16%
2009-01	2.39%
2009-02	5.10%
2009-03	0.98%
2009-04	0.14%
2009-05	0.43%
2009-06	3.36%
2009-07	-2.98%
2009-08	4.00%
2009-09	1.77%

2009-10	2.36%
2009-11	1.49%
2009-12	1.79%
2010-01	-5.28%
2010-02	2.69%
2010-03	5.12%
2010-04	4.53%
2010-05	1.24%
2010-06	-2.14%
2010-07	1.71%
2010-08	3.62%
2010-09	0.96%
2010-10	-1.88%
2010-11	0.98%
2010-12	-0.65%
2011-01	-1.13%
2011-02	1.25%
2011-03	7.61%
2011-04	2.46%
2011-05	1.58%
2011-06	4.49%
2011-07	5.03%
2011-08	-0.66%
2011-09	4.36%
2011-10	4.67%
2011-11	8.61%
2011-12	-3.26%
2012-01	7.18%
2012-02	9.87%
2012-03	4.90%
2012-04	-3.98%
2012-05	3.20%
2012-06	-2.91%
2012-07	2.81%
2012-08	3.32%
2012-09	0.21%
2012-10	-2.49%
2012-11	-0.22%

2012-12	6.69%
2013-01	-0.60%
2013-02	4.50%
2013-03	1.31%
2013-04	-2.99%
2013-05	5.76%
2013-06	-1.07%
2013-07	3.69%
2013-08	1.34%
2013-09	2.26%
2013-10	-0.46%
2013-11	-2.21%
2013-12	5.21%
2014-01	10.34%
2014-02	0.50%
2014-03	8.10%
2014-04	-0.89%
2014-05	0.89%
2014-06	-0.55%
2014-07	0.79%
2014-08	-1.40%
2014-09	0.75%
2014-10	0.94%
2014-11	3.77%
2014-12	2.22%
2015-01	4.79%
2015-02	-0.29%
2015-03	-2.18%
2015-04	3.29%
2015-05	0.32%
2015-06	1.87%
2015-07	3.01%
2015-08	-0.61%
2015-09	-0.79%
2015-10	4.97%
2015-11	0.68%
2015-12	2.00%
2016-01	-1.47%

2016-02	4.00%
2016-03	3.00%
2016-04	0.64%
2016-05	-0.15%
2016-06	5.26%
2016-07	3.10%
2016-08	1.88%
2016-09	2.58%
2016-10	0.68%
2016-11	-0.29%
2016-12	6.37%
2017-01	5.24%
2017-02	0.10%
2017-03	-2.37%
2017-04	7.54%
2017-05	-0.96%
2017-06	-0.13%
2017-07	1.91%
2017-08	3.58%
2017-09	-1.05%
2017-10	2.01%
2017-11	3.28%
2017-12	4.47%
2018-01	1.55%
2018-02	-3.30%
2018-03	-0.75%
2018-04	1.17%
2018-05	2.84%
2018-06	2.24%
2018-07	7.82%
2018-08	3.17%
2018-09	-0.03%
2018-10	2.97%
2018-11	5.39%
2018-12	7.03%
2019-01	-0.89%
2019-02	2.56%
2019-03	-0.04%

2019-04	2.27%
2019-05	5.74%
2019-06	0.29%
2019-07	1.32%
2019-08	1.45%
2019-09	-0.47%
2019-10	0.10%
2019-11	-0.93%
2019-12	2.67%
2020-01	3.77%
2020-02	4.26%
2020-03	4.97%
2020-04	-2.78%
2020-05	-2.37%
2020-06	6.25%
2020-07	-2.00%
2020-08	-0.42%
2020-09	0.47%
2020-10	1.27%
2020-11	0.43%
2020-12	-0.12%
2021-01	0.74%
2021-02	1.50%
2021-03	4.08%
2021-04	3.21%
2021-05	-0.15%
2021-06	1.32%
2021-07	-3.30%
2021-08	0.16%
2021-09	1.37%
2021-10	3.74%
2021-11	3.36%
2021-12	3.40%
2022-01	-3.34%
2022-02	1.76%
2022-03	4.36%
2022-04	6.16%
2022-05	-0.12%

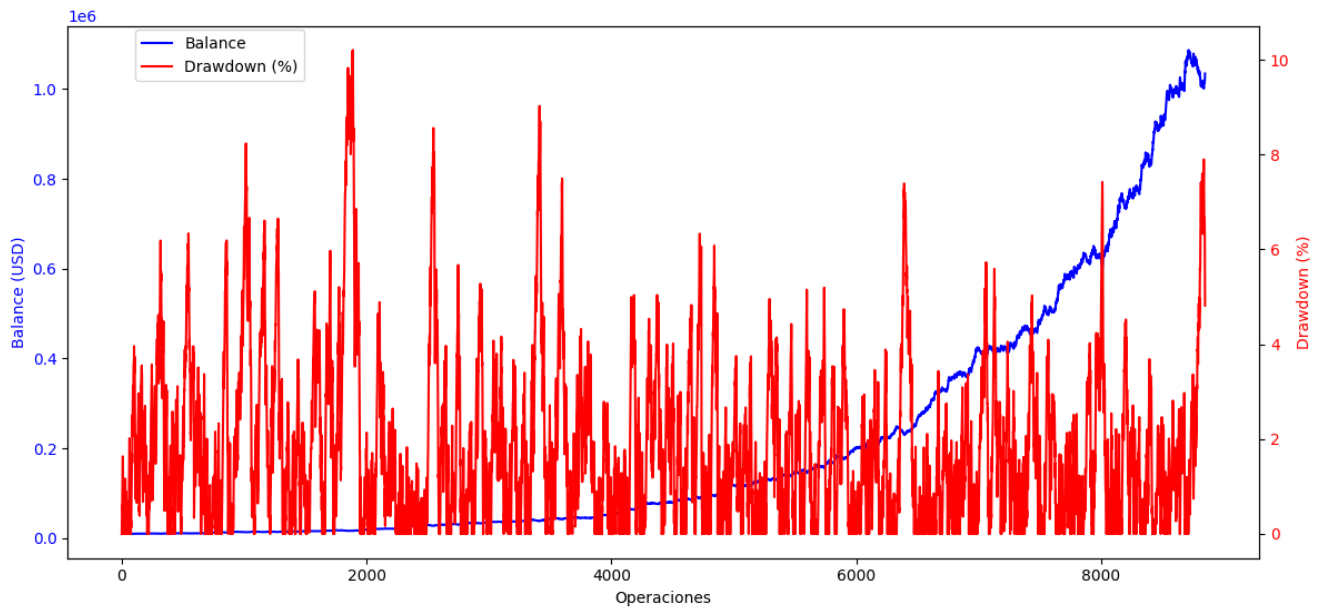
2022-06	3.02%
2022-07	1.25%
2022-08	0.11%
2022-09	1.70%
2022-10	3.99%
2022-11	2.03%
2022-12	-2.58%
2023-01	4.29%
2023-02	-2.49%
2023-03	1.59%
2023-04	3.89%
2023-05	4.78%
2023-06	0.05%
2023-07	8.72%
2023-08	-0.22%
2023-09	-1.58%
2023-10	3.61%
2023-11	0.12%
2023-12	1.36%
2024-01	-0.22%
2024-02	6.64%
2024-03	2.38%
2024-04	-0.80%
2024-05	10.10%
2024-06	-1.49%
2024-07	0.96%
2024-08	2.27%
2024-09	6.94%
2024-10	-0.95%
2024-11	-0.10%
2024-12	1.05%
2025-01	5.55%
2025-02	1.31%
2025-03	-1.28%
2025-04	-2.48%
2025-05	-1.62%
2025-06	1.82%
Media Mensual	1.69%



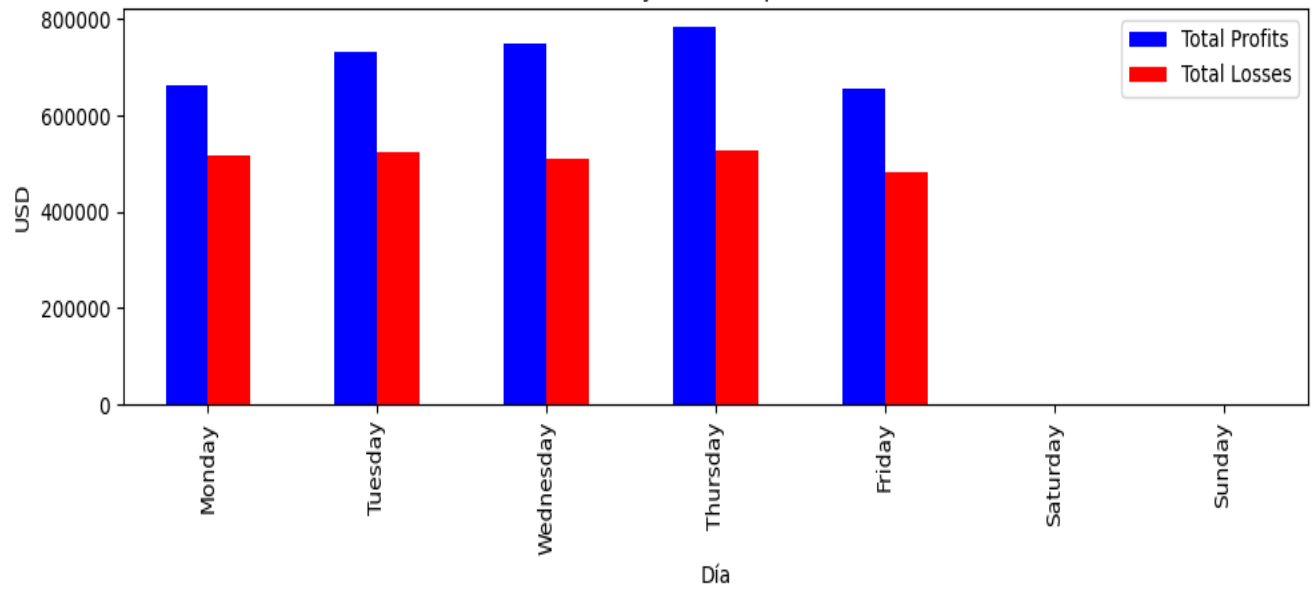
**Rentabilidad Anual**

Año	Porcentaje de Ganancia
2001	2.38%
2002	10.20%
2003	15.49%
2004	8.87%
2005	21.54%
2006	18.80%
2007	41.23%
2008	16.84%
2009	22.65%
2010	10.89%
2011	40.29%
2012	31.33%
2013	17.58%
2014	27.42%
2015	18.14%
2016	28.44%
2017	25.77%
2018	33.94%
2019	14.78%
2020	14.07%
2021	20.96%
2022	19.47%
2023	26.32%
2024	29.38%
2025	3.13%
Media Anual	20.80%

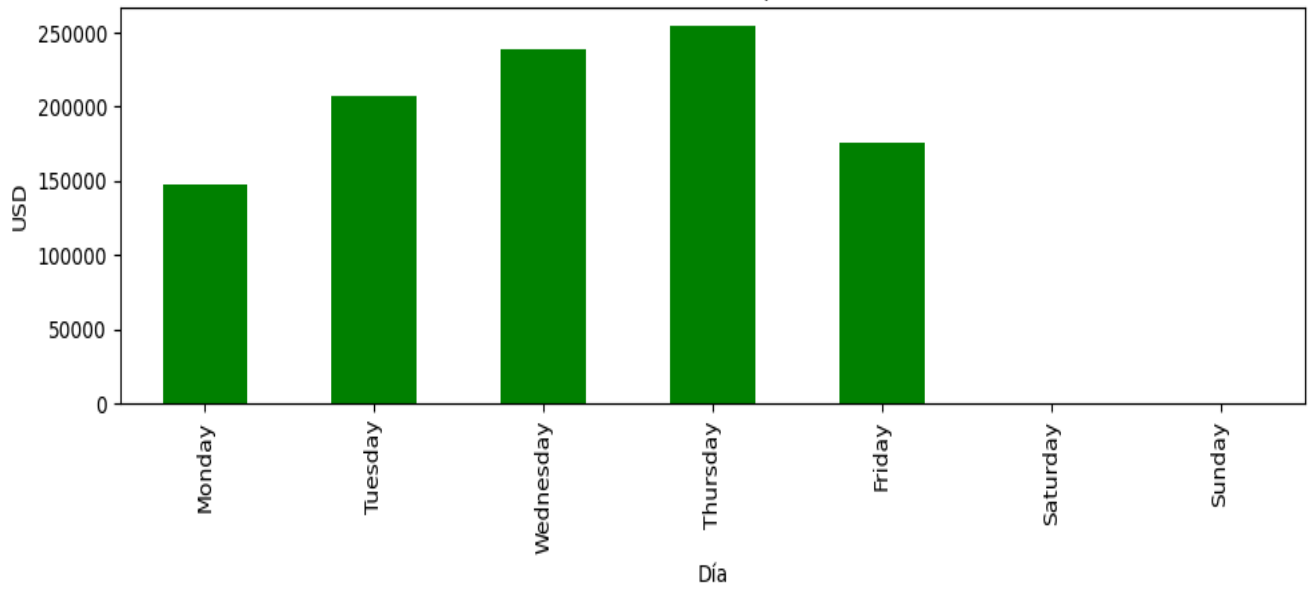
Evolución del Balance y Drawdown



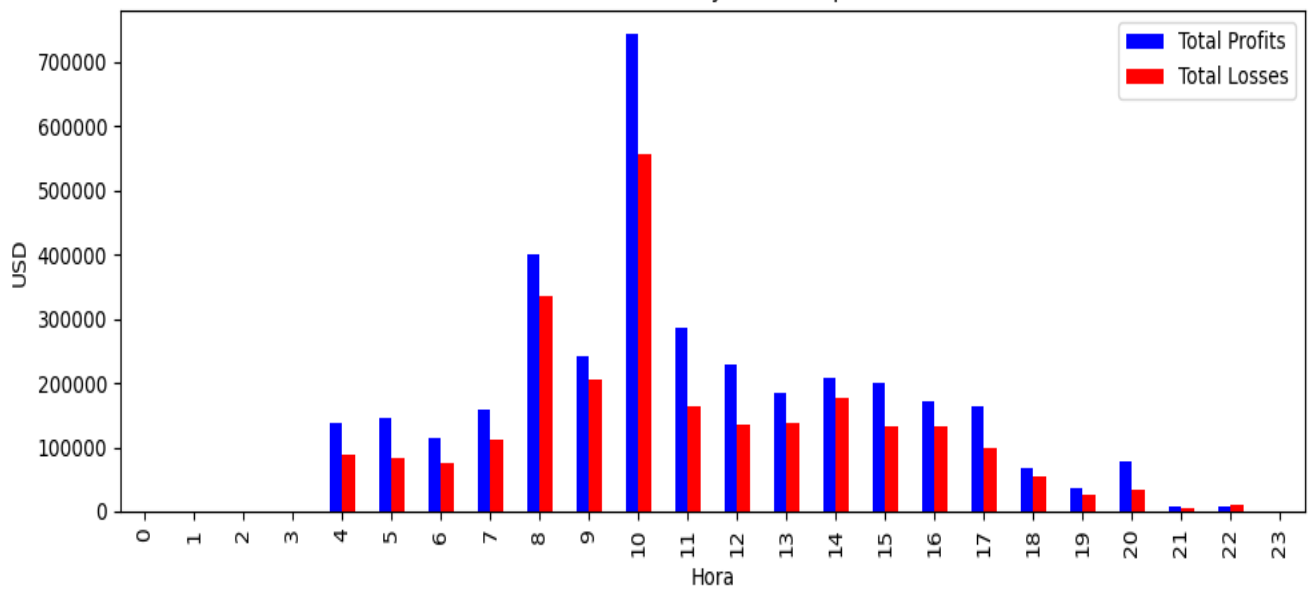
Total de Beneficios y Pérdidas por Día de la Semana



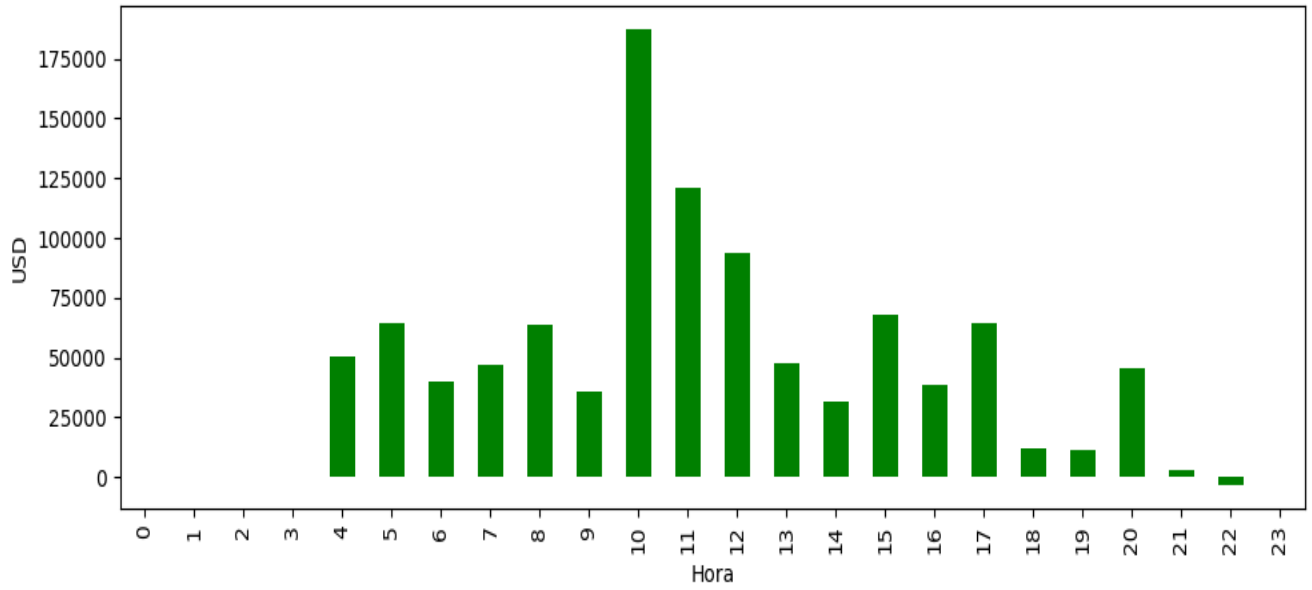
Total de Resultados Generales por Día de la Semana



Total de Beneficios y Pérdidas por Hora



Total de Resultados Generales por Hora



Total de Beneficios y Pérdidas por Día del Mes

