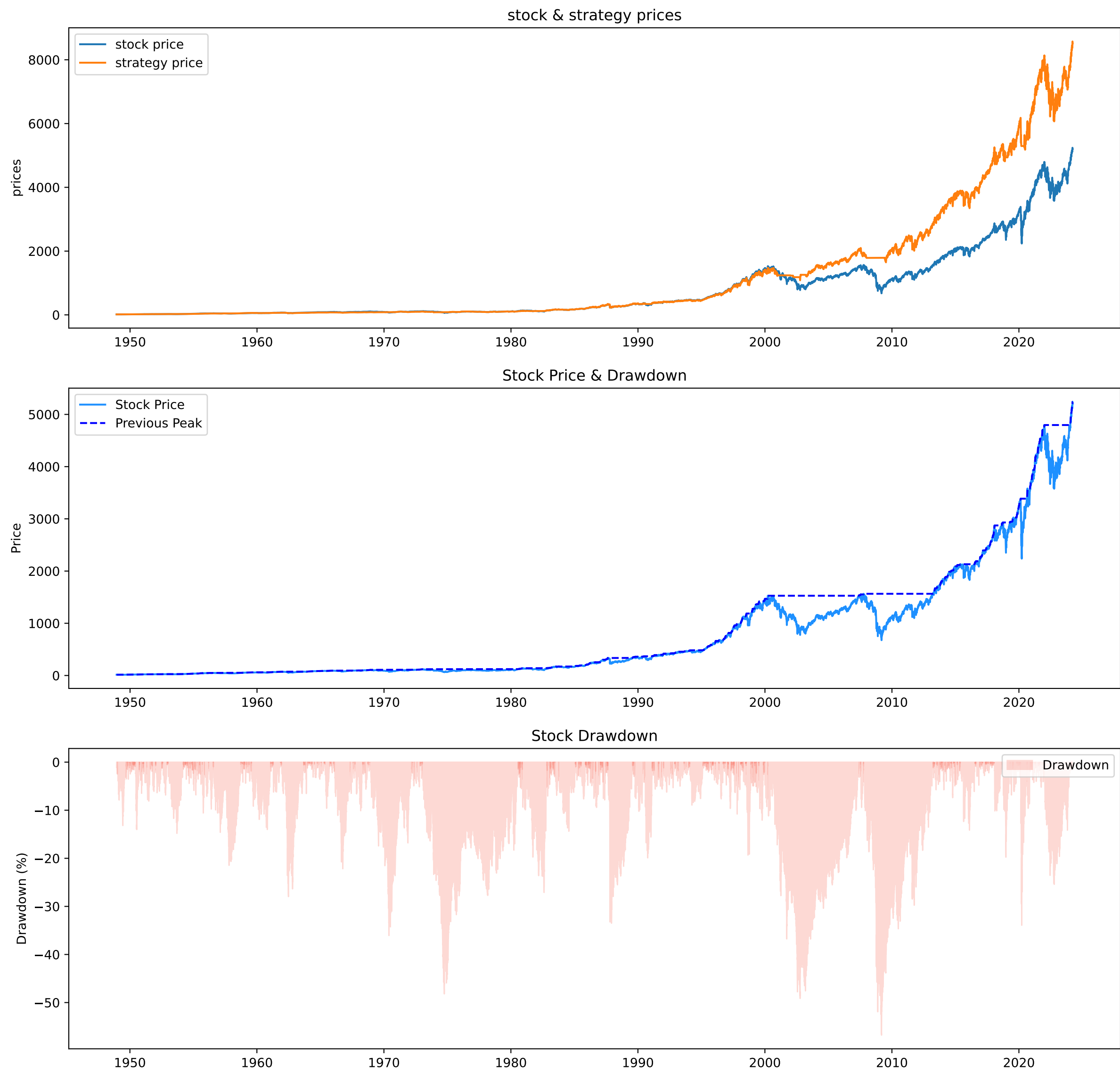


Backtesting - ^SPX - max



	Activo						Estrategia						S&P-500					
	Mediana	Media geo.	Media arit.	Desvio	Max	Min	Mediana	Media geo.	Media arit.	Desvio	Max	Min	Mediana	Media geo.	Media arit.	Desvio	Max	Min
periodo entero	0.05	0.03	0.04	0.99	11.58	-20.47	0.0	0.03	0.04	0.8	9.1	-20.47	0.05	0.03	0.04	0.99	11.58	-20.47
comprado	0.06	0.04	0.04	0.87	9.1	-20.47	0.06	0.04	0.04	0.87	9.1	-20.47	0.06	0.04	0.04	0.87	9.1	-20.47
en efectivo	-0.01	-0.02	-0.01	1.49	11.58	-11.98	0.0	0.0	0.0	0.0	0.0	0.0	-0.01	-0.02	-0.01	1.49	11.58	-11.98
vendido	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN

cantidad de señales/períodos: 180
período analizado: max
períodos comprado : 90, tiempo comprado : 84.8%
períodos vendido : 0, tiempo vendido : 0.0%
períodos en cash : 90, tiempo en cash : 15.2%

	Bought Stats															q days
	Activo					Estrategia					S&P-500					
	%30d	%60d	%90d	%180d	%total	%30d	%60d	%90d	%180d	%total	%30d	%60d	%90d	%180d	%total	
periods																
1949-07-27/1953-09-01	0.014608	0.033864	0.059097	0.123506	0.555113	0.014608	0.033864	0.059097	0.123506	0.555113	0.014608	0.033864	0.059097	0.123506	0.555113	1497.0
1953-11-04/1953-11-04	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1953-11-06/1953-11-06	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1953-11-10/1953-11-10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1953-11-27/1956-05-23	0.005677	0.057989	0.050689	0.182887	0.825629	0.005677	0.057989	0.050689	0.182887	0.825629	0.005677	0.057989	0.050689	0.182887	0.825629	908.0
1956-05-31/1956-06-08	-0.001327	-0.001327	-0.001327	-0.001327	-0.001327	-0.001327	-0.001327	-0.001327	-0.001327	-0.001327	-0.001327	-0.001327	-0.001327	-0.001327	-0.001327	8.0
1956-06-12/1956-11-01	0.047886	0.058887	0.025884	0.003451	0.003451	0.047886	0.058887	0.025884	0.003451	0.003451	0.047886	0.058887	0.025884	0.003451	0.003451	142.0
1956-11-05/1956-11-08	-0.018277	-0.018277	-0.018277	-0.018277	-0.018277	-0.018277	-0.018277	-0.018277	-0.018277	-0.018277	-0.018277	-0.018277	-0.018277	-0.018277	-0.018277	3.0
1957-02-04/1957-08-14	-0.006737	-0.000898	0.040647	0.070739	0.026948	-0.006737	-0.000898	0.040647	0.070739	0.026948	-0.006737	-0.000898	0.040647	0.070739	0.026948	191.0
1958-04-21/1959-10-01	0.014442	0.044724	0.066154	0.198696	0.326345	0.014442	0.044724	0.066154	0.198696	0.326345	0.014442	0.044724	0.066154	0.198696	0.326345	528.0
1959-10-05/1959-10-05	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1959-10-13/1959-10-13	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1959-10-19/1959-10-19	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1959-10-28/1959-11-04	-0.003481	-0.003481	-0.003481	-0.003481	-0.003481	-0.003481	-0.003481	-0.003481	-0.003481	-0.003481	-0.003481	-0.003481	-0.003481	-0.003481	-0.003481	7.0
1959-11-09/1959-11-12	-0.005739	-0.005739	-0.005739	-0.005739	-0.005739	-0.005739	-0.005739	-0.005739	-0.005739	-0.005739	-0.005739	-0.005739	-0.005739	-0.005739	-0.005739	3.0
1959-11-30/1960-03-01	0.025566	-0.045813	-0.036376	-0.03895	-0.03895	0.025566	-0.045813	-0.036376	-0.03895	-0.03895	0.025566	-0.045813	-0.036376	-0.03895	-0.03895	92.0
1960-04-04/1960-06-01	-0.009003	0.006302	0.006302	0.006302	0.006302	-0.009003	0.006302	0.006302	0.006302	0.006302	-0.009003	0.006302	0.006302	0.006302	0.006302	58.0
1960-06-07/1960-07-12	-0.003308	-0.020547	-0.020547	-0.020547	-0.003308	-0.020547	-0.020547	-0.020547	-0.020547	-0.020547	-0.003308	-0.020547	-0.020547	-0.020547	-0.020547	35.0
1960-08-15/1960-09-06	-0.00212	-0.00212	-0.00212	-0.00212	-0.00212	-0.00212	-0.00212	-0.00212	-0.00212	-0.00212	-0.00212	-0.00212	-0.00212	-0.00212	-0.00212	22.0
1960-11-11/1960-12-01	-0.010202	-0.010202	-0.010202	-0.010202	-0.010202	-0.010202	-0.010202	-0.010202	-0.010202	-0.010202	-0.010202	-0.010202	-0.010202	-0.010202	-0.010202	20.0
1960-12-08/1962-11-01	0.040071	0.099911	0.129831	0.191273	0.017275	0.040071	0.099911	0.129831	0.191273	0.017275	0.040071	0.099911	0.129831	0.191273	0.017275	693.0
1962-11-26/1963-11-22	0.027053	0.074315	0.074315	0.141134	0.134452	0.027053	0.074315	0.074315	0.141134	0.134452	0.027053	0.074315	0.074315	0.141134	0.134452	361.0
1963-11-27/1966-12-01	0.030311	0.067266	0.075156	0.115017	0.108374	0.030311	0.067266	0.075156	0.115017	0.108374	0.030311	0.067266	0.075156	0.115017	0.108374	1100.0
1967-01-12/1967-11-03	0.044333	0.053867	0.058038	0.102133	0.093791	0.044333	0.053867	0.058038	0.102133	0.093791	0.044333	0.053867	0.058038	0.102133	0.093791	295.0
1967-11-17/1967-11-20	-0.012605	-0.012605	-0.012605	-0.012605	-0.012605	-0.012605	-0.012605	-0.012605	-0.012605	-0.012605	-0.012605	-0.012605	-0.012605	-0.012605	-0.012605	3.0
1967-11-22/1969-06-06	0.016551	0.016978	-0.025734	0.029899	0.090443	0.016551	0.016978	-0.025734	0.029899	0.090443	0.016551	0.016978	-0.025734	0.029899	0.090443	562.0
1970-09-28/1971-07-30	-0.00572	0.024073	0.079847	0.191157	0.139078	-0.00572	0.024073	0.079847	0.191157	0.139078	-0.00572	0.024073	0.079847	0.191157	0.139078	305.0
1971-08-03/1971-08-03	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1971-08-17/1971-09-24	-0.0033	-0.018402	-0.018402	-0.018402	-0.018402	-0.0033	-0.018402	-0.018402	-0.018402	-0.018402	-0.0033	-0.018402	-0.018402	-0.018402	-0.018402	38.0
1971-10-04/1971-11-01	-0.06461	-0.06461	-0.06461	-0.06461	-0.06461	-0.06461	-0.06461	-0.06461	-0.06461	-0.06461	-0.06461	-0.06461	-0.06461	-0.06461	-0.06461	28.0
1971-12-17/1973-12-03	0.031219	0.047576	0.072212	0.081089	-0.063435	0.031219	0.047576	0.072212	0.081089	-0.063435	0.031219	0.047576	0.072212	0.081089	-0.063435	717.0
1975-01-30/1975-01-30	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1975-02-03/1975-09-15	0.078129	0.039321	0.146492	0.130686	0.065022	0.078129	0.039321	0.146492	0.130686	0.065022	0.078129	0.039321	0.146492	0.130686	0.065022	224.0
1975-09-19/1975-09-30	-0.023405	-0.023405	-0.023405	-0.023405	-0.023405	-0.023405	-0.023405	-0.023405	-0.023405	-0.023405	-0.023405	-0.023405	-0.023405	-0.023405	-0.023405	11.0
1975-10-06/1976-11-03	0.026128	-0.000691	0.046271	0.176911	0.173112	0.026128	-0.000691	0.046271	0.176911	0.173112	0.026128	-0.000691	0.046271	0.176911	0.173112	394.0
1976-11-05/1976-11-05	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1976-11-23/1976-11-23	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1976-11-26/1976-11-30	-0.010179	-0.010179	-0.010179	-0.010179	-0.010179	-0.010179	-0.010179	-0.010179	-0.010179	-0.010179	-0.010179	-0.010179	-0.010179	-0.010179	-0.010179	4.0
1976-12-02/1976-12-02	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1976-12-06/1979-10-19	0.011588	-0.016222	-0.022789	-0.056682	-0.018926	0.011588	-0.016222	-0.022789	-0.056682	-0.018926	0.011588	-0.016222	-0.022789	-0.056682	-0.018926	1047.0
1979-11-13/1980-03-10	0.045949	0.067806	0.13775	0.03468	0.03468	0.045949	0.067806	0.13775	0.03468	0.03468	0.045949	0.067806	0.13775	0.03468	0.03468	118.0
1980-03-12/1980-03-12	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1980-05-08/1980-05-08	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1980-05-19/1981-05-05	0.079781	0.133463	0.167642	0.2738	0.210365	0.079781	0.133463	0.167642	0.2738	0.210365	0.079781	0.133463	0.167642	0.2738	0.210365	351.0
1981-05-07/1981-05-11	-0.014886	-0.014886	-0.014886	-0.014886	-0.014886	-0.014886	-0.014886	-0.014886	-0.014886	-0.014886	-0.014886	-0.014886	-0.014886	-0.014886	-0.014886	4.0
1981-05-15/1981-06-02	-0.011727	-0.011727	-0.011727	-0.011727	-0.011727	-0.011727	-0.011727	-0.011727	-0.011727	-0.011727	-0.011727	-0.011727	-0.011727	-0.011727	-0.011727	18.0
1981-06-08/1981-06-18	-0.004537	-0.004537	-0.004537	-0.004537	-0.004537	-0.004537	-0.004537	-0.004537	-0.004537	-0.004537	-0.004537	-0.004537	-0.004537	-0.004537	-0.004537	10.0
1981-06-22/1981-06-29	-0.000455	-0.000455	-0.000455	-0.000455	-0.000455	-0.000455	-0.000455	-0.000455	-0.000455	-0.000455	-0.000455	-0.000455	-0.000455	-0.000455	-0.000455	7.0
1981-07-02/1981-08-03	0.017724	0.014303	0.014303	0.014303	0.014303	0.017724	0.014									

Cashed Stats																
	Activo					Estrategia					S&P-500					
	%30d	%60d	%90d	%180d	%total	%30d	%60d	%90d	%180d	%total	%30d	%60d	%90d	%180d	%total	
periods															q days	
1948-12-10/1949-07-26	0.025624	-0.034166	-0.022996	-0.084757	-0.010512	0.0	0.0	0.0	0.0	0.0	0.025624	-0.034166	-0.022996	-0.084757	-0.010512	228.0
1953-09-02/1953-11-02	0.001273	0.041596	0.046689	0.046689	0.046689	0.0	0.0	0.0	0.0	0.0	0.001273	0.041596	0.046689	0.046689	0.046689	61.0
1953-11-05/1953-11-05	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1953-11-09/1953-11-09	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1953-11-12/1953-11-25	0.002453	0.002453	0.002453	0.002453	0.002453	0.0	0.0	0.0	0.0	0.0	0.002453	0.002453	0.002453	0.002453	0.002453	13.0
1956-05-24/1956-05-29	0.011435	0.011435	0.011435	0.011435	0.011435	0.0	0.0	0.0	0.0	0.0	0.011435	0.011435	0.011435	0.011435	0.011435	5.0
1956-06-11/1956-06-11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1956-11-02/1956-11-02	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1956-11-09/1957-02-01	0.015106	-0.001942	-0.037117	-0.037117	-0.037117	0.0	0.0	0.0	0.0	0.0	0.015106	-0.001942	-0.037117	-0.037117	-0.037117	84.0
1957-08-15/1958-04-18	-0.020765	-0.098579	-0.135519	-0.101421	-0.066448	0.0	0.0	0.0	0.0	0.0	-0.020765	-0.098579	-0.135519	-0.101421	-0.066448	246.0
1959-10-02/1959-10-02	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1959-10-06/1959-10-12	0.004029	0.004029	0.004029	0.004029	0.004029	0.0	0.0	0.0	0.0	0.0	0.004029	0.004029	0.004029	0.004029	0.004029	6.0
1959-10-14/1959-10-16	0.010933	0.010933	0.010933	0.010933	0.010933	0.0	0.0	0.0	0.0	0.0	0.010933	0.010933	0.010933	0.010933	0.010933	2.0
1959-10-20/1959-10-27	0.013413	0.013413	0.013413	0.013413	0.013413	0.0	0.0	0.0	0.0	0.0	0.013413	0.013413	0.013413	0.013413	0.013413	7.0
1959-11-05/1959-11-06	0.004885	0.004885	0.004885	0.004885	0.004885	0.0	0.0	0.0	0.0	0.0	0.004885	0.004885	0.004885	0.004885	0.004885	1.0
1959-11-13/1959-11-27	0.014952	0.014952	0.014952	0.014952	0.014952	0.0	0.0	0.0	0.0	0.0	0.014952	0.014952	0.014952	0.014952	0.014952	14.0
1960-03-02/1960-04-01	-0.003416	-0.003416	-0.003416	-0.003416	-0.003416	0.0	0.0	0.0	0.0	0.0	-0.003416	-0.003416	-0.003416	-0.003416	-0.003416	30.0
1960-06-02/1960-06-06	0.01354	0.01354	0.01354	0.01354	0.01354	0.0	0.0	0.0	0.0	0.0	0.01354	0.01354	0.01354	0.01354	0.01354	4.0
1960-07-13/1960-08-12	0.009982	0.009982	0.009982	0.009982	0.009982	0.0	0.0	0.0	0.0	0.0	0.009982	0.009982	0.009982	0.009982	0.009982	30.0
1960-09-07/1960-11-10	-0.031547	-0.015953	0.011472	0.011472	0.011472	0.0	0.0	0.0	0.0	0.0	-0.031547	-0.015953	0.011472	0.011472	0.011472	64.0
1960-12-02/1960-12-07	0.011374	0.011374	0.011374	0.011374	0.011374	0.0	0.0	0.0	0.0	0.0	0.011374	0.011374	0.011374	0.011374	0.011374	5.0
1962-11-02/1962-11-23	0.065628	0.065628	0.065628	0.065628	0.065628	0.0	0.0	0.0	0.0	0.0	0.065628	0.065628	0.065628	0.065628	0.065628	21.0
1963-11-26/1963-11-26	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1966-12-02/1967-01-11	0.002496	0.041682	0.041682	0.041682	0.041682	0.0	0.0	0.0	0.0	0.0	0.002496	0.041682	0.041682	0.041682	0.041682	40.0
1967-11-06/1967-11-16	0.012243	0.012243	0.012243	0.012243	0.012243	0.0	0.0	0.0	0.0	0.0	0.012243	0.012243	0.012243	0.012243	0.012243	10.0
1967-11-21/1967-11-21	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1969-06-09/1970-09-25	-0.042688	-0.071739	-0.074704	-0.093577	-0.181522	0.0	0.0	0.0	0.0	0.0	-0.042688	-0.071739	-0.074704	-0.093577	-0.181522	473.0
1971-08-02/1971-08-02	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1971-08-04/1971-08-16	0.051869	0.051869	0.051869	0.051869	0.051869	0.0	0.0	0.0	0.0	0.0	0.051869	0.051869	0.051869	0.051869	0.051869	12.0
1971-09-27/1971-10-01	0.013419	0.013419	0.013419	0.013419	0.013419	0.0	0.0	0.0	0.0	0.0	0.013419	0.013419	0.013419	0.013419	0.013419	4.0
1971-11-02/1971-12-16	0.028547	0.070401	0.070401	0.070401	0.070401	0.0	0.0	0.0	0.0	0.0	0.028547	0.070401	0.070401	0.070401	0.070401	44.0
1973-12-04/1975-01-29	0.066353	0.018485	0.020729	-0.067422	-0.174484	0.0	0.0	0.0	0.0	0.0	0.066353	0.018485	0.020729	-0.067422	-0.174484	421.0
1975-01-31/1975-01-31	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1975-09-16/1975-09-18	0.023998	0.023998	0.023998	0.023998	0.023998	0.0	0.0	0.0	0.0	0.0	0.023998	0.023998	0.023998	0.023998	0.023998	2.0
1975-10-01/1975-10-03	0.036416	0.036416	0.036416	0.036416	0.036416	0.0	0.0	0.0	0.0	0.0	0.036416	0.036416	0.036416	0.036416	0.036416	2.0
1976-11-04/1976-11-04	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1976-11-08/1976-11-22	0.03002	0.03002	0.03002	0.03002	0.03002	0.0	0.0	0.0	0.0	0.0	0.03002	0.03002	0.03002	0.03002	0.03002	14.0
1976-11-24/1976-11-24	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1976-12-01/1976-12-01	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1976-12-03/1976-12-03	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1979-10-22/1979-11-12	0.027803	0.027803	0.027803	0.027803	0.027803	0.0	0.0	0.0	0.0	0.0	0.027803	0.027803	0.027803	0.027803	0.027803	21.0
1980-03-11/1980-03-11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1980-03-13/1980-05-07	-0.017326	0.01477	0.01477	0.01477	0.01477	0.0	0.0	0.0	0.0	0.0	-0.017326	0.01477	0.01477	0.01477	0.01477	55.0
1980-05-09/1980-05-16	0.025115	0.025115	0.025115	0.025115	0.025115	0.0	0.0	0.0	0.0	0.0	0.025115	0.025115	0.025115	0.025115	0.025115	7.0
1981-05-06/1981-05-06	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1981-05-12/1981-05-14	0.004284	0.004284	0.004284	0.004284	0.004284	0.0	0.0	0.0	0.0	0.0	0.004284	0.004284	0.004284	0.004284	0.004284	2.0
1981-06-03/1981-06-05	0.011552	0.011552	0.011552	0.011552	0.011552	0.0	0.0	0.0	0.0	0.0	0.011552	0.011552	0.011552	0.011552	0.011552	2.0
1981-06-19/1981-06-19	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1981-06-30/1981-07-01	-0.010975	-0.010975	-0.010975	-0.010975	-0.010975	0.0	0.0	0.0	0.0	0.0	-0.010975	-0.010975	-0.010975	-0.010975	-0.010975	1.0
1981-08-04/1981-08-05	0.011358	0.011358	0.011358	0.011358	0.011358	0.0	0.0	0.0	0.0	0.0	0.011358	0.011358	0.011358	0.011358	0.011358	1.0
1981-08-10/1981-08-10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1981-08-18/1982-05-11	-0.099608	-0.083929	-0.075859	-0.120898	-0.082161	0.0	0.0	0.0	0.0	0.0	-0.099608	-0.083929	-0.075859	-0.120898	-0.082161	266.0
1982-05-13/1982-08-23	-0.059042	-0.073169	-0.132127	-0.017848	-0.017848	0.0	0.0	0.0	0.0	0.0	-0.059042	-0.073169	-0.132127	-0.017848	-0.017848	102.0
1990-01-23/1990-03-01	-0.017822	0.003408	0.003408	0.003408	0.003408	0.0	0.0	0.0	0.0	0.0	-0.017822	0.003408	0.003408	0.003408	0.003408	37.0
1990-04-03/1990-04-03	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1990-04-06/1990-04-09	0.003793	0.003793	0.003793	0.003793	0.003793	0.0	0.0	0.0	0.0	0.0	0.003793	0.003793	0.003793	0.003793	0.003793	3.0
1990-04-19/1990-05-08	0.011595	0.011595	0.011595	0.011595	0.011595	0.0	0.0	0.0	0.0	0.0	0.011595	0.011595	0.011595	0.011595	0.011595	19.0
1990-08-06/1991-01-24	-0.030021	-0.068564	-0.067518	0.001047	0.001047	0.0	0.0	0.0	0.0	0.0	-0.030021	-0.068564	-0.067518	0.001047	0.001047	171.0
1991-11-20/1991-12-13	0.015692	0.015692	0.015692	0.015692	0.015692	0.0	0.0	0.0	0.0	0.0	0.015692	0.015692	0.015692	0.015692	0.015692	23.0
1992-04-09/1992-04-09	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1992-06-19/1992-06-19	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1998-09-02/1998-09-23	0.076337	0.076337	0.076337	0.076337	0.076337	0.0	0.0	0.0	0.0	0.0	0.076337					

Activo	Estrategia					S&P-500					q days			
%30d	%60d	%90d	%180d	%total	%30d	%60d	%90d	%180d	%total	%30d	%60d	%90d	%180d	%total
periods														