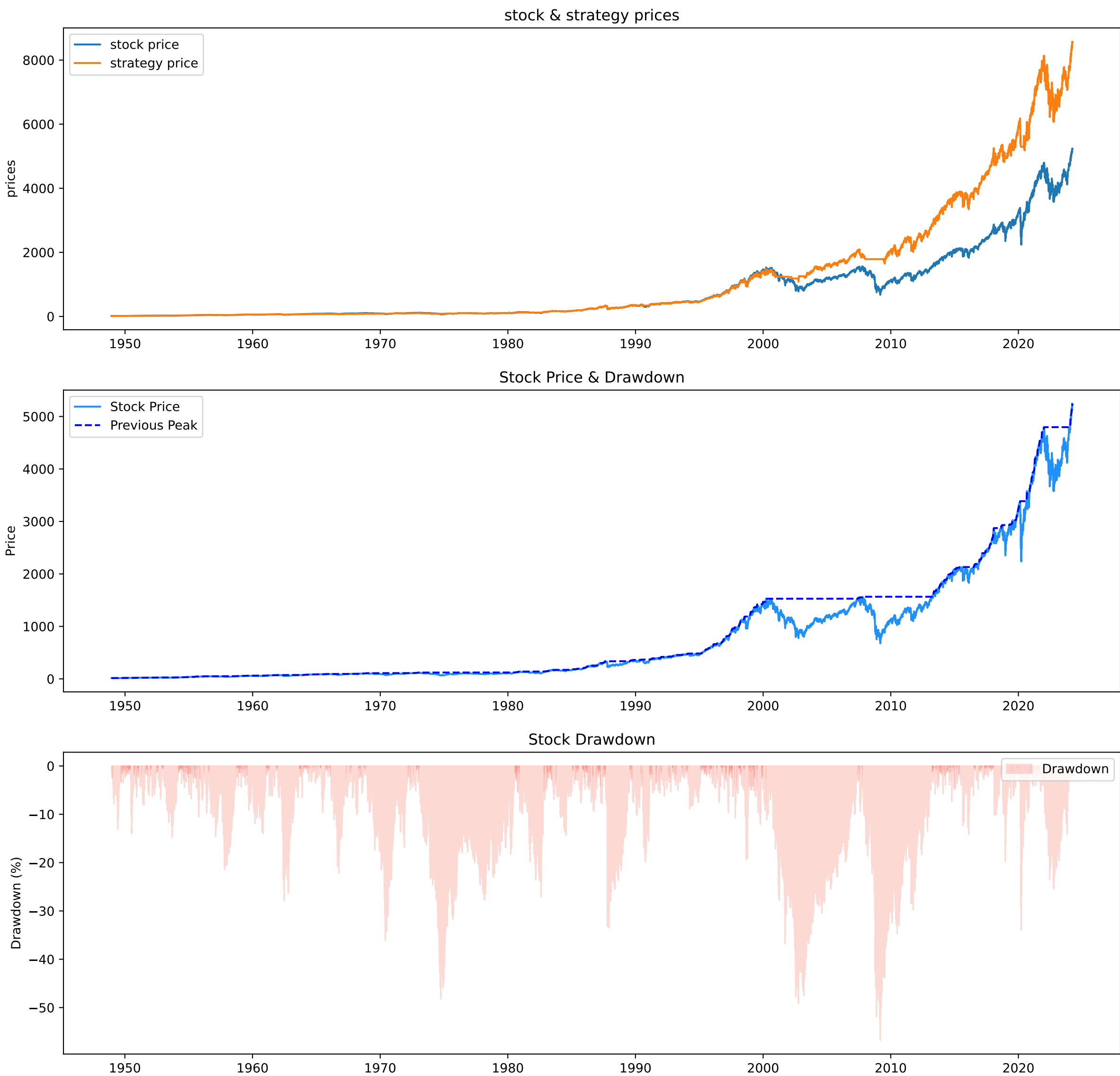


Backtesting - ^SPX - max



	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

%comprado : 50.0 %

%vendido : 0.0 %

%cash : 50.0 %

Bought Stats

[illegible]

Cached Stats

	A120				A120				A120				A120				q
	total	total	total	total	total	total	total	total	total	total	total	total	total				
periods																	
1980-02-120807-01-01	0.026264	-0.026088	-0.025996	0.084787	-0.025052	0.0	0.0	0.0	0.0	0.026264	-0.033186	-0.022998	-0.084787	-0.025052	0.0	0.0	
1980-02-1980-03-01	0.021273	0.041396	0.048889	0.048889	0.048889	0.0	0.0	0.0	0.0	0.021273	0.041396	0.048889	0.048889	0.048889	0.0	0.0	
1980-03-1980-03-05-01	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	
1980-03-1980-03-09-01	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	
1980-03-1980-03-12-01	0.020303	0.020303	0.020303	0.020303	0.020303	0.0	0.0	0.0	0.0	0.020303	0.020303	0.020303	0.020303	0.020303	0.0	0.0	
1980-04-1980-04-01	0.014105	0.014105	0.014105	0.014105	0.014105	0.0	0.0	0.0	0.0	0.014105	0.014105	0.014105	0.014105	0.014105	0.0	0.0	
1980-04-1980-04-05-01	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	
1980-04-1980-04-09-01	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	
1980-04-1980-04-12-01	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	
1980-04-1980-04-16-01	0.013116	-0.003162	-0.073117	-0.073117	-0.073117	0.0	0.0	0.0	0.0	0.013116	-0.003162	-0.073117	-0.073117	-0.073117	0.0	0.0	
1980-04-1980-04-19-01	-0.020978	-0.089579	-0.110519	0.102141	-0.066488	0.0	0.0	0.0	0.0	-0.020978	-0.089579	-0.110519	-0.102141	-0.066488	0.0	0.0	
1980-04-1980-04-23-01	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	
1980-04-1980-04-26-01	0.020629	0.060629	0.060629	0.060629	0.060629	0.0	0.0	0.0	0.0	0.020629	0.060629	0.060629	0.060629	0.060629	0.0	0.0	
1980-04-1980-04-30-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-04-1980-05-03-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-04-1980-05-07-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-04-1980-05-10-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-04-1980-05-14-01	0.014892	0.014892	0.014892	0.014892	0.014892	0.0	0.0	0.0	0.0	0.014892	0.014892	0.014892	0.014892	0.014892	0.0	0.0	
1980-04-1980-05-18-01	0.000428	-0.000428	-0.000428	-0.000428	-0.000428	0.0	0.0	0.0	0.0	0.000428	-0.000428	-0.000428	-0.000428	-0.000428	0.0	0.0	
1980-04-1980-05-22-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-04-1980-05-26-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-04-1980-05-30-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-05-1980-05-03-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-05-1980-05-07-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-05-1980-05-11-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-05-1980-05-15-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-05-1980-05-19-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-05-1980-05-23-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-05-1980-05-27-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-05-1980-05-31-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-06-1980-06-04-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-06-1980-06-08-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-06-1980-06-12-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-06-1980-06-16-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-06-1980-06-20-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-06-1980-06-24-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-06-1980-06-28-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-06-1980-07-02-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-06-1980-07-06-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-06-1980-07-10-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-06-1980-07-14-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-06-1980-07-18-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-06-1980-07-22-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-06-1980-07-26-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-06-1980-07-30-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-07-1980-07-03-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-07-1980-07-07-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-07-1980-07-11-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-07-1980-07-15-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-07-1980-07-19-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-07-1980-07-23-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-07-1980-07-27-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-07-1980-07-31-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-08-1980-08-04-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-08-1980-08-08-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-08-1980-08-12-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-08-1980-08-16-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-08-1980-08-20-01	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	0.0	0.0	0.000000	0.000000	0.000000	0.000000	0.000000	0.0	0.0	
1980-08-1980-08-24-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-08-1980-08-28-01	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	0.0	0.0	0.013163	0.013163	0.013163	0.013163	0.013163	0.0	0.0	
1980-08-1980-09-01-01	0.000000	0															

Sold Stats

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