

# Performance Report

**Strategy 1:**

- (a)BUY: Whenever a Stock price is -1.0% lower than previous close
- (b)SELL: Whenever a Stock price is 2.0% higher than previous close

**Strategy 2:**

- (a)BUY: Whenever a Stock price is at least 0.1 times higher than the mean price until given date
- (b)SELL: a Stock after 5 days of having bought it

**Strategy 3:**

- (a)BUY: When 1(a) and 2(a) happen at the same time
- (b)SELL: When 1(b) or 2(b) happen

**Benchmark:** Buy every stock on day 1 and hold until last day

**Capital invested:** 100000  
**Investment duration:** 61 days  
**Percentage of capital invested on each trade:** 3.0%

**Performance of each strategy**

strategy	profit_amount	profit_perc	APR	APY
strategy 1	2731.88	2.81	16.81	18.04
strategy 2	5696.43	5.87	35.12	40.68
strategy 3	-116.13	-0.12	-0.72	-0.72
Benchmark	4732.74	4.88	29.2	32.99

# Top 5 most bought stocks by strategy

## Strategy 1

ticker	buys	profitable_buys	net_profit
YPF	7	4	-168.54
TS	7	5	108.16
BMA	7	5	266.97
GGAL	5	4	92.88

## Strategy 2

ticker	buys	profitable_buys	net_profit
TS	17	6	-12.99
BMA	17	6	1079.53
YPF	17	7	845.27
GGAL	17	8	1165.07

## Strategy 3

ticker	buys	profitable_buys	net_profit
YPF	13	6	-832.19
TS	12	5	-115.51
GGAL	9	6	154.96
BMA	9	5	-659.83

## Benchmark

ticker	buys	profitable_buys	net_profit
TS	1	0	-272.03
BMA	1	1	796.77
YPF	1	1	411.39
GGAL	1	1	808.37

# Top 3 most profitable stocks by strategy

## Strategy 1

ticker	buys	profitable_buys	net_profit
BMA	7	5	266.97
TS	7	5	108.16
GGAL	5	4	92.88

## Strategy 2

ticker	buys	profitable_buys	net_profit
GGAL	17	8	1165.07
BMA	17	6	1079.53
YPF	17	7	845.27

## Strategy 3

ticker	buys	profitable_buys	net_profit
GGAL	9	6	154.96
TS	12	5	-115.51
BMA	9	5	-659.83

## Benchmark

ticker	buys	profitable_buys	net_profit
GGAL	1	1	808.37
BMA	1	1	796.77
YPF	1	1	411.39

## Top 5 most bought stocks in total

ticker	buys
YPF	37
TS	36
BMA	33
GGAL	31

## Top 3 most profitable stocks in total

ticker	net_profit
GGAL	1412.91
BMA	686.67
TS	-20.34