

# Informe del Probador de Estrategias

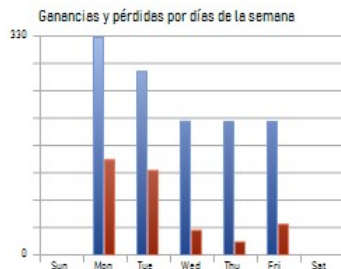
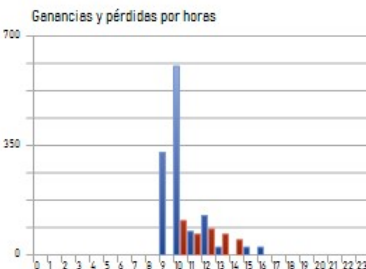
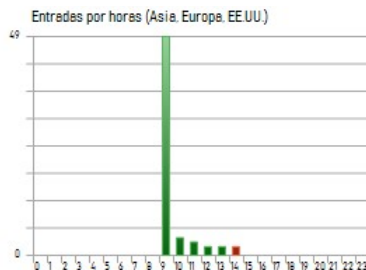
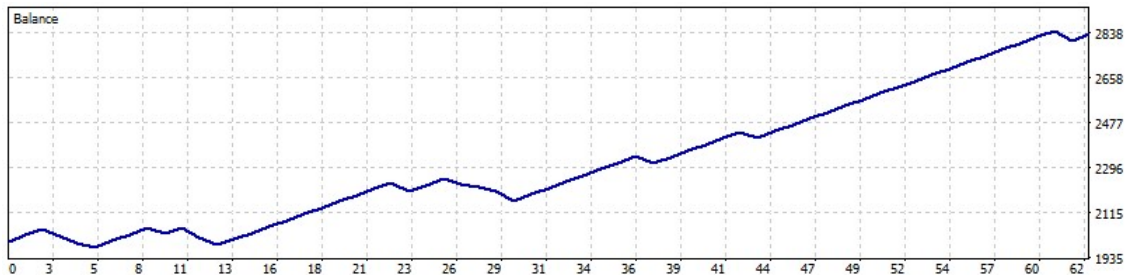
AdmiralMarkets-Live (Build 1940)

## Configuración

Experto: **apertura + asiática nu**  
Símbolo: **[DAX30]**  
Período: **M15 (2017.01.01 - 2019.01.25)**  
Parámetros de entrada: **MagicStart=9955**  
**inp125\_VolumeSize=1**  
**inp125\_StopLossPips=2000**  
**inp125\_TakeProfitPips=2500**  
**inp127\_VolumeSize=1**  
**inp127\_TakeProfitPips=2500**  
Corredor: **Admiral Markets AS**  
Divisa: **EUR**  
Depósito inicial: **2 000.00**  
Apalancamiento: **1:10**

## Resultados

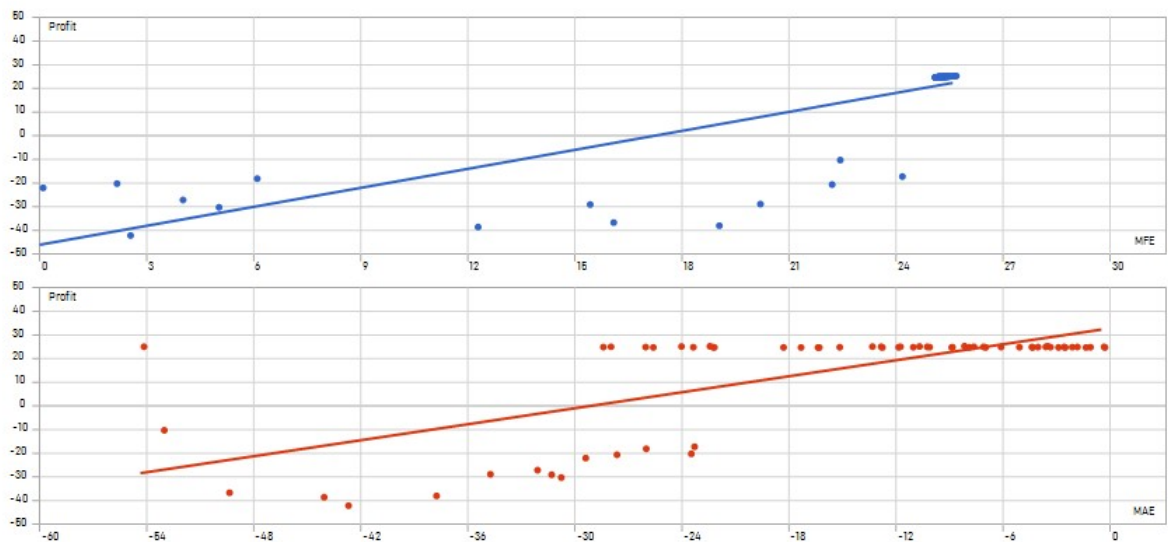
Calidad del historial:	96%	Ticks:	22255758	Símbolos:	1
Barras:	46355	Reducción absoluta del balance:	21.82	Reducción absoluta de la equidad:	44.45
Beneficio Neto:	834.35	Reducción máxima del balance:	85.39 (3.79%)	Reducción máxima de la equidad:	115.04 (5.56%)
Beneficio Bruto:	1 209.28	Reducción relativa del balance:	3.79% (85.39)	Reducción relativa de la equidad:	5.56% (115.04)
Pérdidas Brutas:	-374.93				
Factor de Beneficio:	3.23	Beneficio Esperado:	13.46	Nivel de margen:	153.30%
Factor de Recuperación:	7.25	Ratio de Sharpe:	0.58	Z-Score:	-1.91 (94.39%)
AHPR: 1.0057 (0.57%)		LR Correlation:	0.97	Resultado de OnTester:	0
GHPR: 1.0056 (0.56%)		LR Standard Error:	66.03		
Total de operaciones ejecutadas:	62	Posiciones cortas (% rentables):	18 (94.44%)	Posiciones largas (% rentables):	44 (70.45%)
Total de transacciones:	124	Posiciones rentables (% del total):	48 (77.42%)	Posiciones no rentables (% del total):	14 (22.58%)
		La transacción rentable:	25.59	La transacción no rentable:	-41.86
		Promedio de transacción rentable:	25.19	Promedio de transacción no rentable:	-26.78
		El número máximo de ganancias consecutivas (\$):	17 (427.87)	El número máximo de pérdidas consecutivas (\$):	4 (-85.39)
		El máximo de beneficio consecutivo (número de ganancias):	427.87 (17)	El máximo de pérdidas consecutivas (número de pérdidas):	-85.39 (4)
		Promedio de ganancias consecutivas:	5	Promedio de pérdidas consecutivas:	2



Correlation (Profits,MFE): 0.81

Correlation (Profits,MAE): 0.70

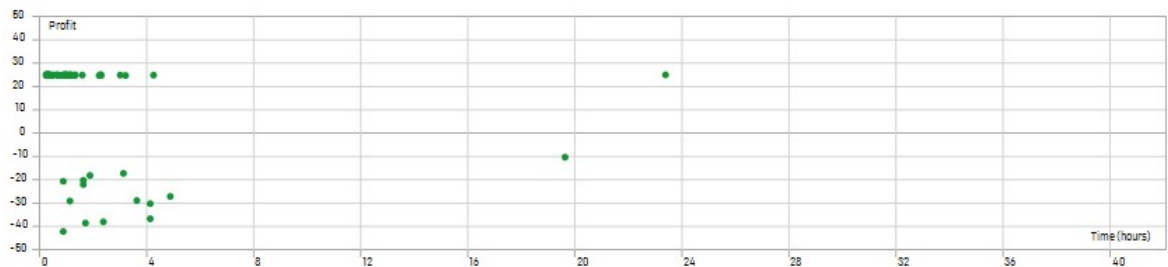
Correlation (MFE,MAE): 0.5138



Tiempo mínimo para retener la posición: **0:06:27**

Tiempo máximo para retener la posición: **23:15:20**

Tiempo medio para retener la posición: **1:52:30**



## Órdenes

Hora de apertura	Orden	Símbolo	Tipo	Volumen	Precio	S / L	T / P	Fecha/Hora	Estado	Comentario
2017.01.16 10:45:00	2	[DAX30]	sell	1.00 / 1.00	11549.79		11524.79	2017.01.16 10:45:00	filled	
2017.01.17 10:00:20	3	[DAX30]	buy	1.00 / 1.00	11524.79			2017.01.17 10:00:20	filled	tp 11524.79
2017.01.25 09:15:00	4	[DAX30]	buy	1.00 / 1.00	11650.83		11675.83	2017.01.25 09:15:00	filled	
2017.01.25 09:34:26	5	[DAX30]	sell	1.00 / 1.00	11675.83			2017.01.25 09:34:26	filled	tp 11675.83
2017.02.10 09:15:00	6	[DAX30]	buy	1.00 / 1.00	11699.70		11724.70	2017.02.10 09:15:00	filled	
2017.02.10 12:45:00	7	[DAX30]	sell	1.00 / 1.00	11671.14			2017.02.10 12:45:00	filled	
2017.02.20 09:30:00	8	[DAX30]	buy	1.00 / 1.00	11840.53		11865.53	2017.02.20 09:30:00	filled	
2017.02.20 14:15:00	9	[DAX30]	sell	1.00 / 1.00	11813.69			2017.02.20 14:15:00	filled	
2017.02.22 09:15:00	10	[DAX30]	buy	1.00 / 1.00	12006.61		12031.61	2017.02.22 09:15:00	filled	
2017.02.22 12:15:00	11	[DAX30]	sell	1.00 / 1.00	11989.70			2017.02.22 12:15:00	filled	
2017.02.24 11:30:00	12	[DAX30]	sell	1.00 / 1.00	11904.65		11879.65	2017.02.24 11:30:00	filled	
2017.02.24 12:30:29	13	[DAX30]	buy	1.00 / 1.00	11879.65			2017.02.24 12:30:29	filled	tp 11879.65
2017.03.10 09:30:00	14	[DAX30]	buy	1.00 / 1.00	12031.56		12056.56	2017.03.10 09:30:00	filled	
2017.03.10 12:22:38	15	[DAX30]	sell	1.00 / 1.00	12056.56			2017.03.10 12:22:38	filled	tp 12056.56
2017.03.27 09:30:00	16	[DAX30]	sell	1.00 / 1.00	11983.47		11958.47	2017.03.27 09:30:00	filled	
2017.03.27 09:42:24	17	[DAX30]	buy	1.00 / 1.00	11958.47			2017.03.27 09:42:24	filled	tp 11958.47
2017.03.28 13:15:00	18	[DAX30]	buy	1.00 / 1.00	12076.87		12101.87	2017.03.28 13:15:00	filled	
2017.03.28 14:45:00	19	[DAX30]	sell	1.00 / 1.00	12055.16			2017.03.28 14:45:00	filled	
2017.04.03 09:15:00	20	[DAX30]	buy	1.00 / 1.00	12361.61		12386.61	2017.04.03 09:15:00	filled	
2017.04.03 09:47:34	21	[DAX30]	sell	1.00 / 1.00	12386.61			2017.04.03 09:47:34	filled	tp 12386.61
2017.05.22 09:30:00	22	[DAX30]	buy	1.00 / 1.00	12680.84		12705.84	2017.05.22 09:30:00	filled	
2017.05.22 10:15:00	23	[DAX30]	sell	1.00 / 1.00	12638.98			2017.05.22 10:15:00	filled	
2017.06.20 09:15:00	24	[DAX30]	buy	1.00 / 1.00	12946.79		12971.79	2017.06.20 09:15:00	filled	
2017.06.20 13:15:00	25	[DAX30]	sell	1.00 / 1.00	12916.86			2017.06.20 13:15:00	filled	
2017.06.21 09:15:00	26	[DAX30]	sell	1.00 / 1.00	12777.53		12752.53	2017.06.21 09:15:00	filled	
2017.06.21 10:04:37	27	[DAX30]	buy	1.00 / 1.00	12752.53			2017.06.21 10:04:37	filled	tp 12752.53
2017.06.28 09:45:00	28	[DAX30]	sell	1.00 / 1.00	12582.52		12557.52	2017.06.28 09:45:00	filled	
2017.06.28 10:05:04	29	[DAX30]	buy	1.00 / 1.00	12557.52			2017.06.28 10:05:04	filled	tp 12557.52
2017.07.10 09:30:00	30	[DAX30]	buy	1.00 / 1.00	12458.40		12483.40	2017.07.10 09:30:00	filled	
2017.07.10 11:39:00	31	[DAX30]	sell	1.00 / 1.00	12483.40			2017.07.10 11:39:00	filled	tp 12483.40
2017.07.11 09:15:00	32	[DAX30]	buy	1.00 / 1.00	12489.03		12514.03	2017.07.11 09:15:00	filled	
2017.07.11 10:06:16	33	[DAX30]	sell	1.00 / 1.00	12514.03			2017.07.11 10:06:16	filled	tp 12514.03
2017.07.20 10:15:00	34	[DAX30]	buy	1.00 / 1.00	12518.93		12543.93	2017.07.20 10:15:00	filled	
2017.07.20 10:51:27	35	[DAX30]	sell	1.00 / 1.00	12543.93			2017.07.20 10:51:27	filled	tp 12543.93
2017.07.20 14:45:00	36	[DAX30]	buy	1.00 / 1.00	12517.06		12542.06	2017.07.20 14:45:00	filled	