Diagnóstico da sua Carteira

Como sua carteira performou de 2016-01-01 até 2022-08-30

	Values	(Return - MAR)/Risk
Profitability and Other Inputs		
Mean Return (1)	27.7676%	
Compound Annual Growth Rate (CAGR)	18.1475%	
Minimum Acceptable Return (MAR) (1)	0.0000%	
Significance Level	5.0000%	
Risk Measures based on Returns		
Standard Deviation (2)	25.6606%	1.082114
Mean Absolute Deviation (MAD) (2)	17.5706%	1.580351
Semi Standard Deviation (2)	18.5801%	1.494483
First Lower Partial Moment (FLPM) (2)	7.9406%	3.496903
Second Lower Partial Moment (SLPM) (2)	17.7754%	1.562137
Value at Risk (VaR) (2)	35.5655%	0.780746
Conditional Value at Risk (CVaR) (2)	56.0955%	0.495007
Entropic Value at Risk (EVaR) (2)	126.3775%	0.219720
Worst Realization (2)	227.2235%	0.122204
Skewness	-0.45795	
Kurtosis	13.26789	
Risk Measures based on Drawdowns (3)		
Ulcer Index (UCI)	7.7934%	3.562948
Average Drawdown (ADD)	5.2787%	5.260278
Drawdown at Risk (DaR)	15.2443%	1.821513
Conditional Drawdown at Risk (CDaR)	23.1890%	1.197447
Entropic Drawdown at Risk (EDaR)	30.6844%	0.904943
Max Drawdown (MDD)	44.0486%	0.630387

(1) Annualized, multiplied by 252

(2) Annualized, multiplied by √252

(3) Based on uncompounded cumulated returns

Como sua carteira performou de 2022-09-01 até 2023-01-20

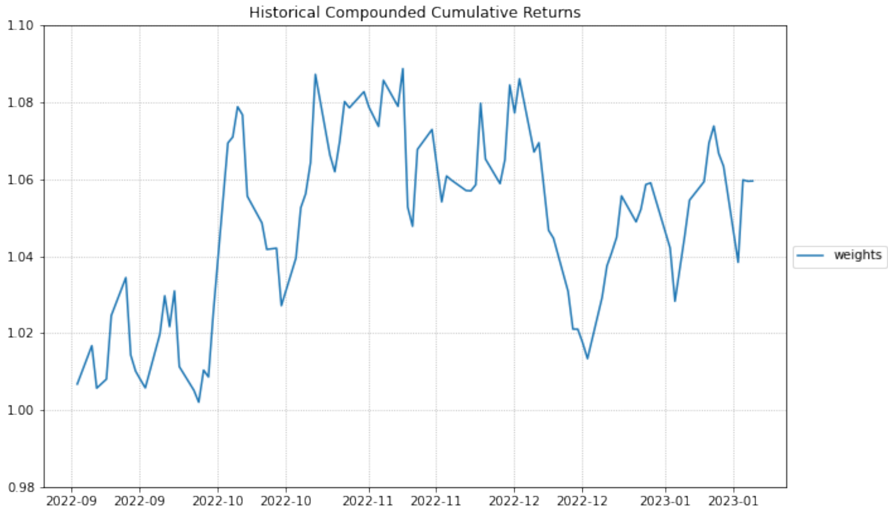
	Values	(Return - MAR)/Risk
Profitability and Other Inputs		
Mean Return (1)	16.9942%	
Compound Annual Growth Rate (CAGR)	10.9630%	
Minimum Acceptable Return (MAR) (1)	0.0000%	
Significance Level	5.0000%	
Risk Measures based on Returns		
Standard Deviation (2)	18.3259%	0.927333
Mean Absolute Deviation (MAD) (2)	14.1065%	1.204708
Semi Standard Deviation (2)	12.9683%	1.310443
First Lower Partial Moment (FLPM) (2)	6.5144%	2.608726
Second Lower Partial Moment (SLPM) (2)	12.3897%	1.371640
Value at Risk (VaR) (2)	30.5733%	0.555852
Conditional Value at Risk (CVaR) (2)	36.7333%	0.462638
Entropic Value at Risk (EVaR) (2)	44.2937%	0.383672
Worst Realization (2)	52.3611%	0.324558
Skewness	0.12023	
Kurtosis	1.39074	
Risk Measures based on Drawdowns (3)		
Ulcer Index (UCI)	2.8503%	5.962216
Average Drawdown (ADD)	2.3236%	7.313767
Drawdown at Risk (DaR)	5.4653%	3.109477
Conditional Drawdown at Risk (CDaR)	6.3318%	2.683955
Entropic Drawdown at Risk (EDaR)	6.5592%	2.590915
Max Drawdown (MDD)	6.9717%	2.437603

(1) Annualized, multiplied by 252

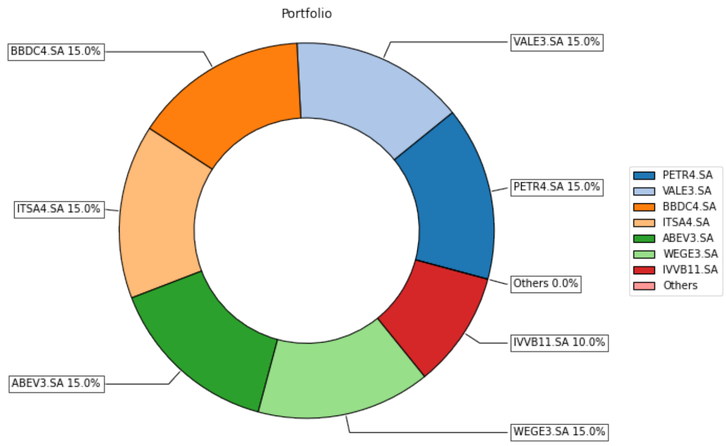
(2) Annualized, multiplied by √252

(3) Based on uncompounded cumulated returns

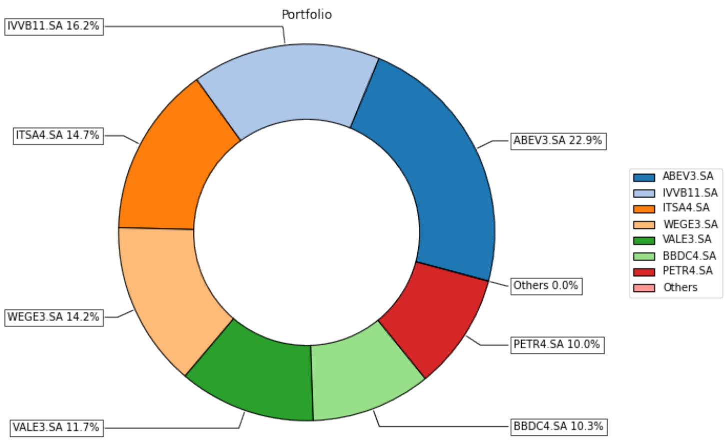
Retorno Acumulado da Carteira de 2022-09-01 até 2023-01-20



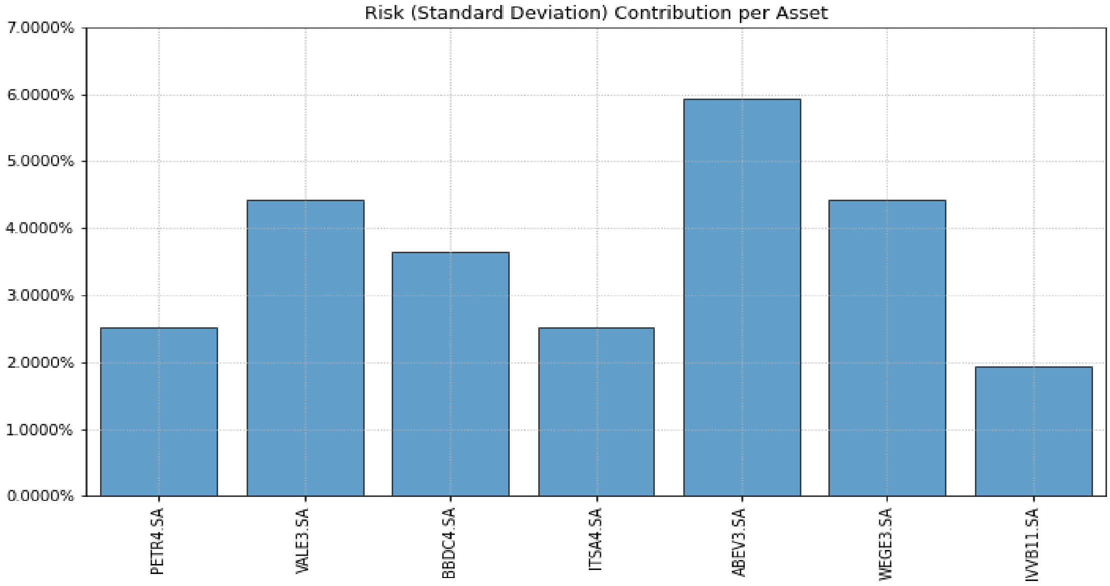
Pesos Carteira Atual



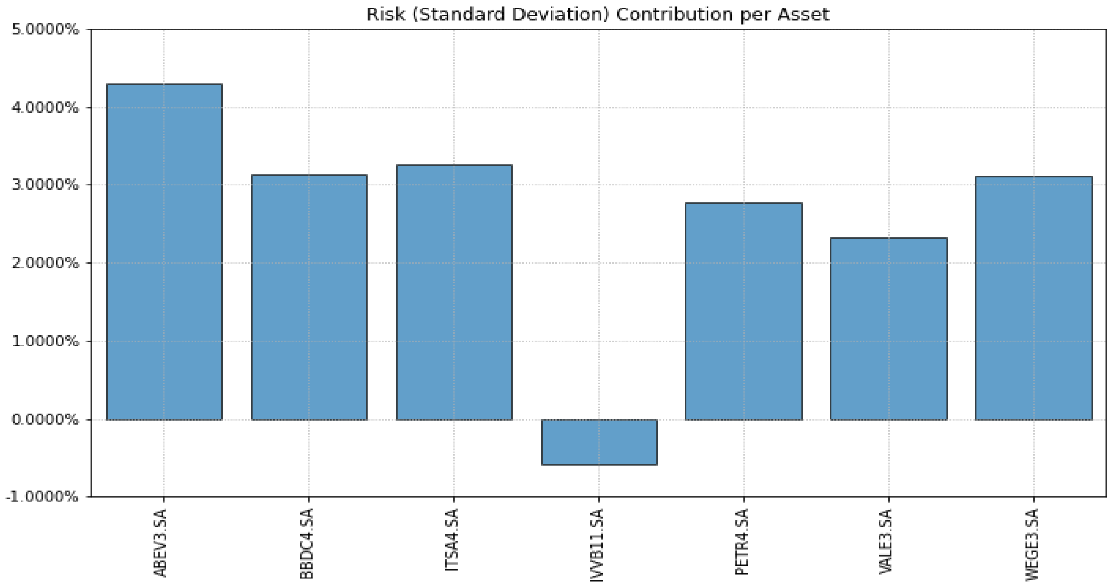
Pesos Carteira Otimizada



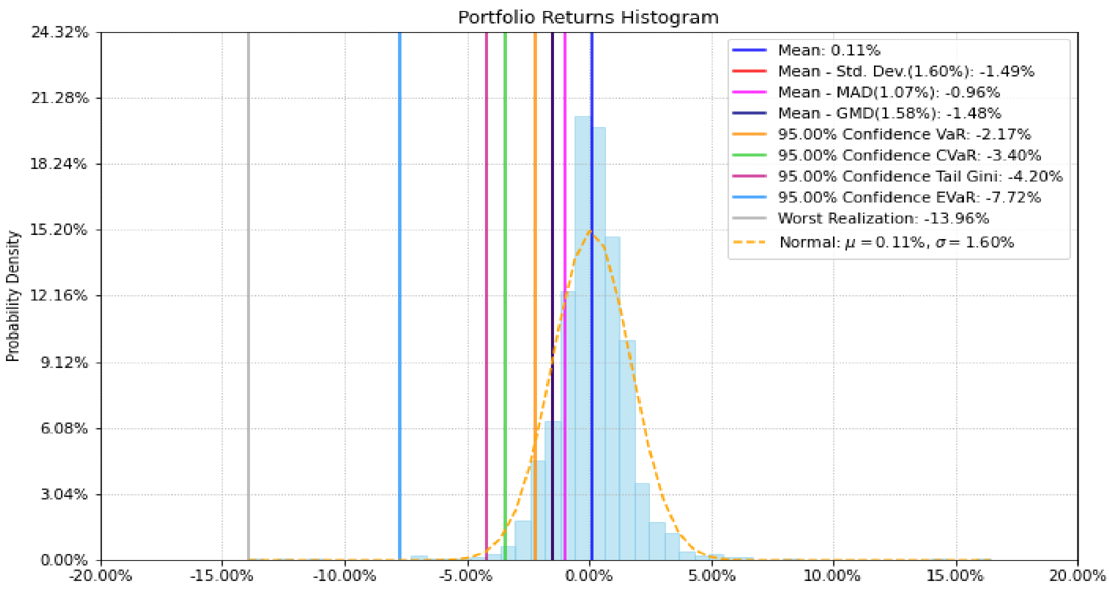
Contribuição de risco por ativo de 2016-01-01 até 2022-08-30



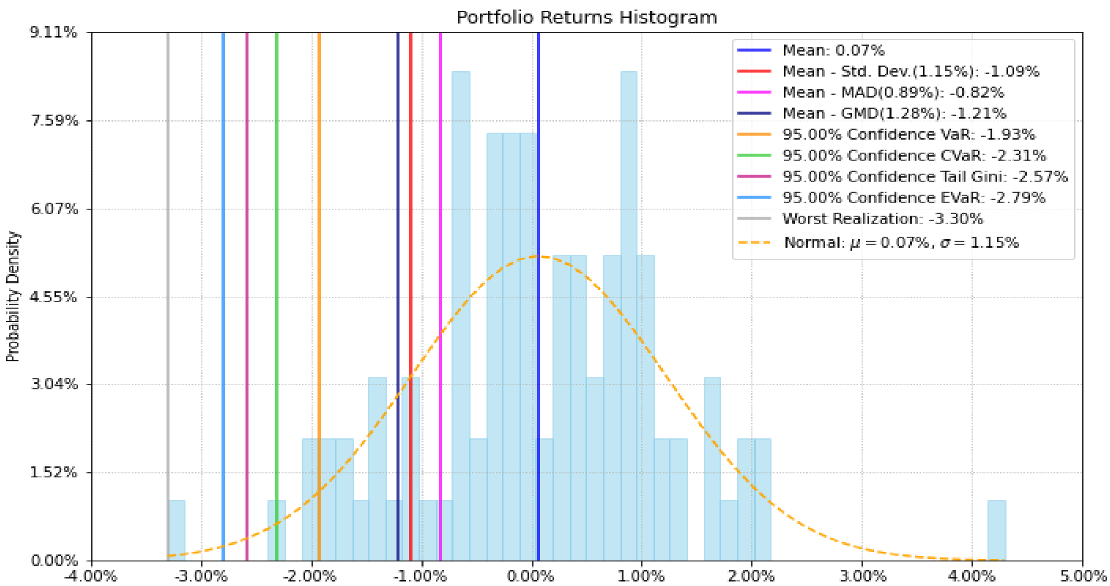
Contribuição de risco por ativo de 2022-09-01 até 2023-01-20



Histograma de retornos de 2016-01-01 até 2022-08-30



Histograma de retornos de 2022-09-01 até 2023-01-20



Relatório construído com a biblioteca RiskFolio https://riskfolio-lib.readthedocs.io/en/latest/index.html