

Relatório do Modelo

Dia inicial	2012-03-23
Dia final	2023-04-18
Dias totais	2740

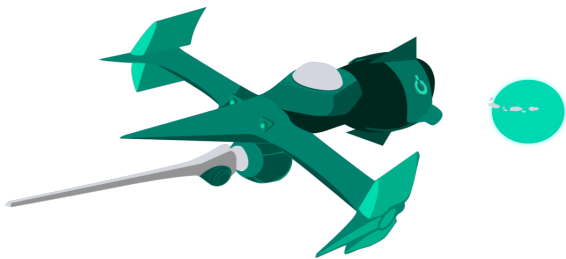


Estatísticas de Retorno e Risco

Retorno acum. modelo	9722.66%
Retorno acum. ativo	39.73%
Retorno acum. CDI	154.41%
Retorno acum. IBOV	61.27%
Retorno a.a. modelo	52.48%
Vol 252d	54.83%
Índice Sharpe	0.74
VAR diário 95%	-5.58%
Drawdown máximo	-73.47%

Estatísticas de Trade

Número de trades	113
% Operações vencedoras	38.94%
% Operações perdedoras	61.06%
Média de ganhos	29.58%
Média de perdas	-6.98%
Expec. matemática por trade	7.25%
Tempo médio de operação	24
Maior sequência de vitória	6
Maior sequência de derrotas	7

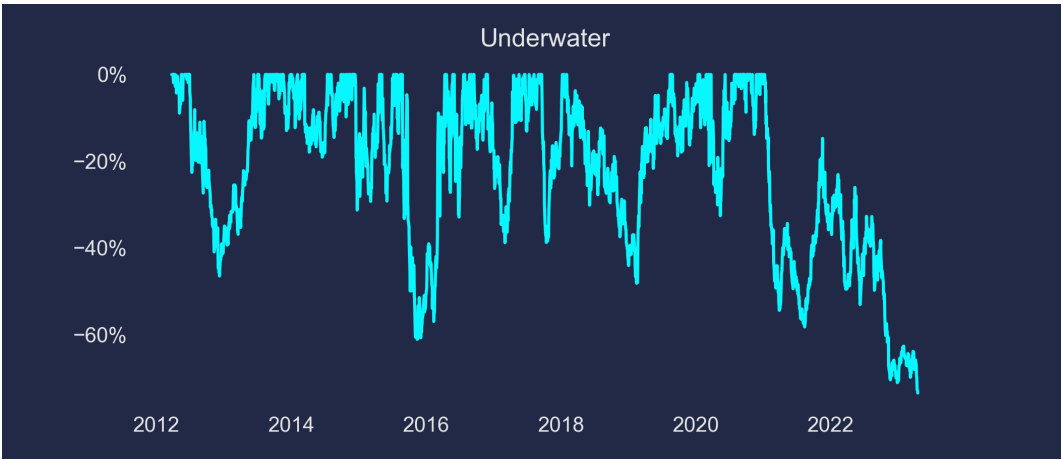
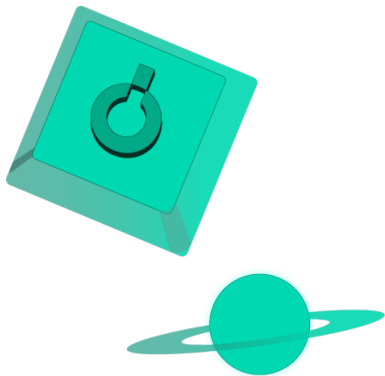


Relatório do Modelo

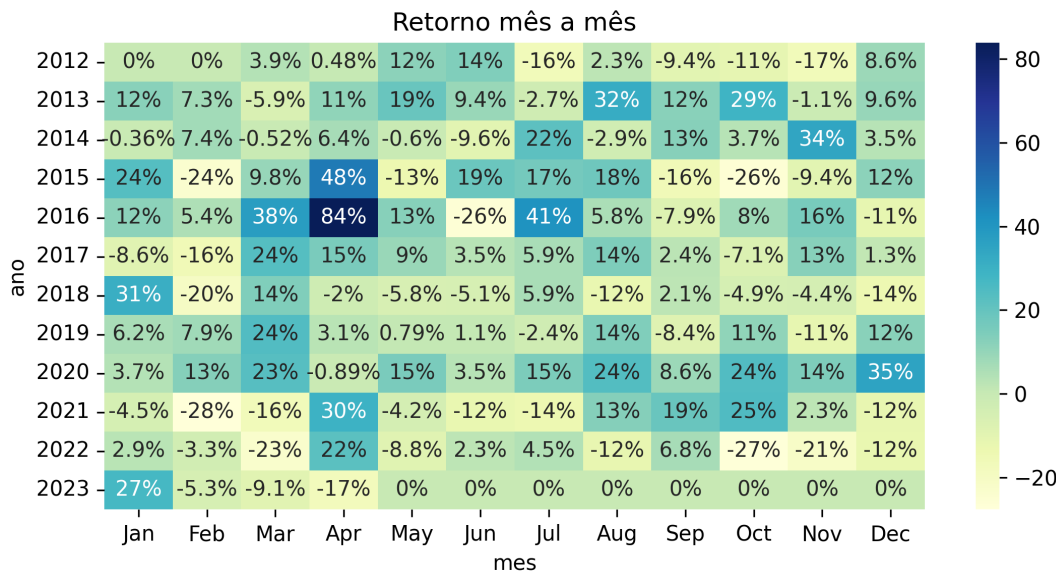
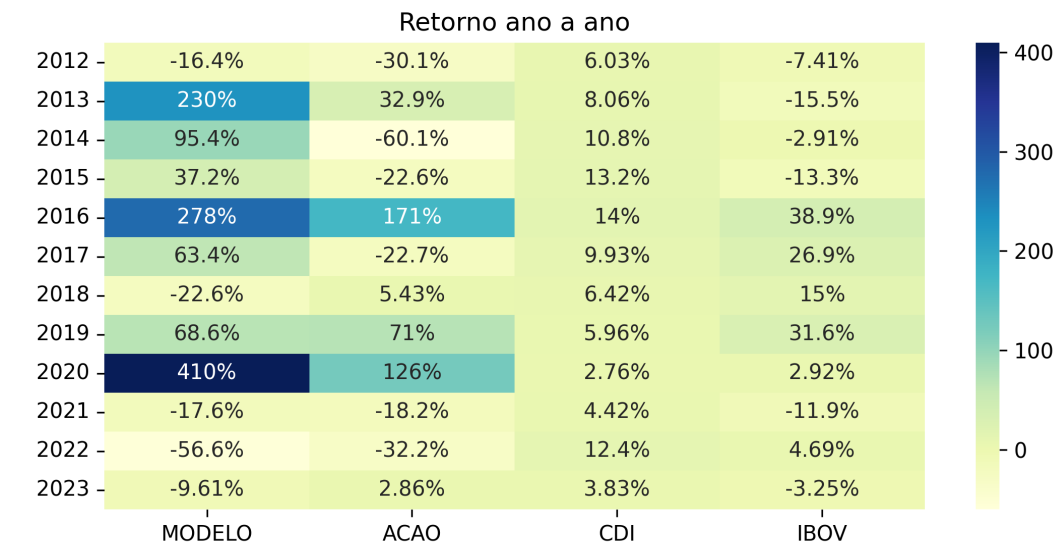


Eventos de estresse

Joesley Day - 18/05/2017	13.92%
Auge pandemia: Março - 2020	37.62%
Boa sorte Day - 10/11/2022	1.33%
Greve dos caminhoneiros - 2018	-7.67%
Precatórios - ago/nov 2021	67.75%
Crise de 2008	-



Relatório do Modelo



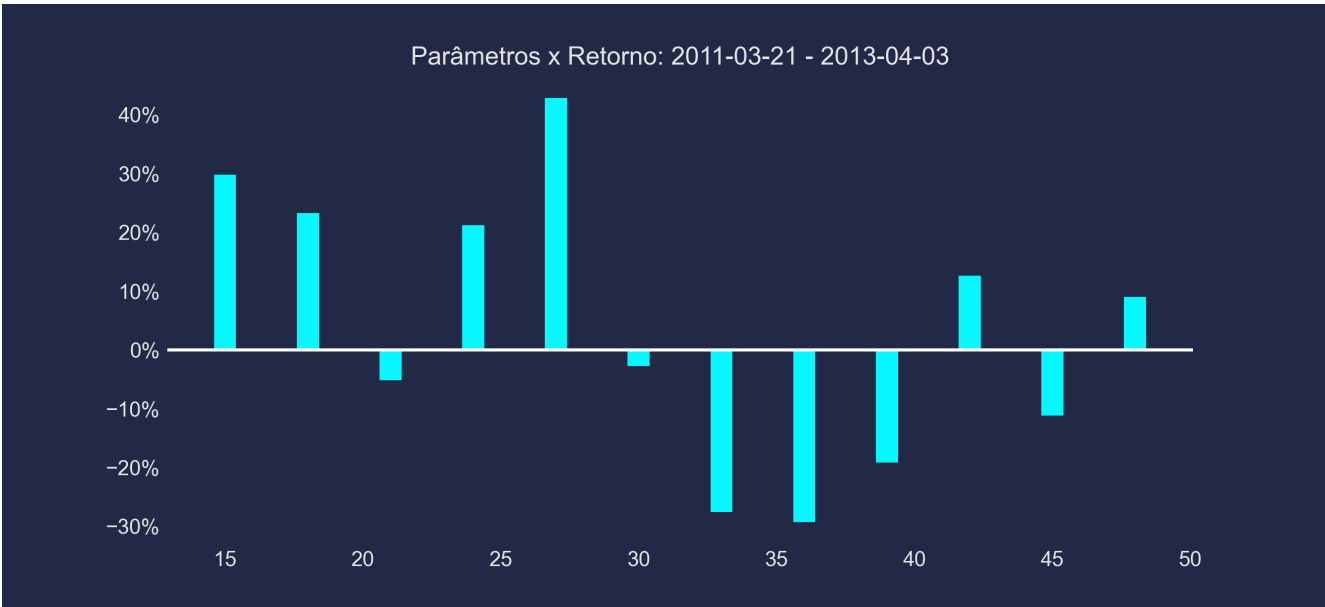
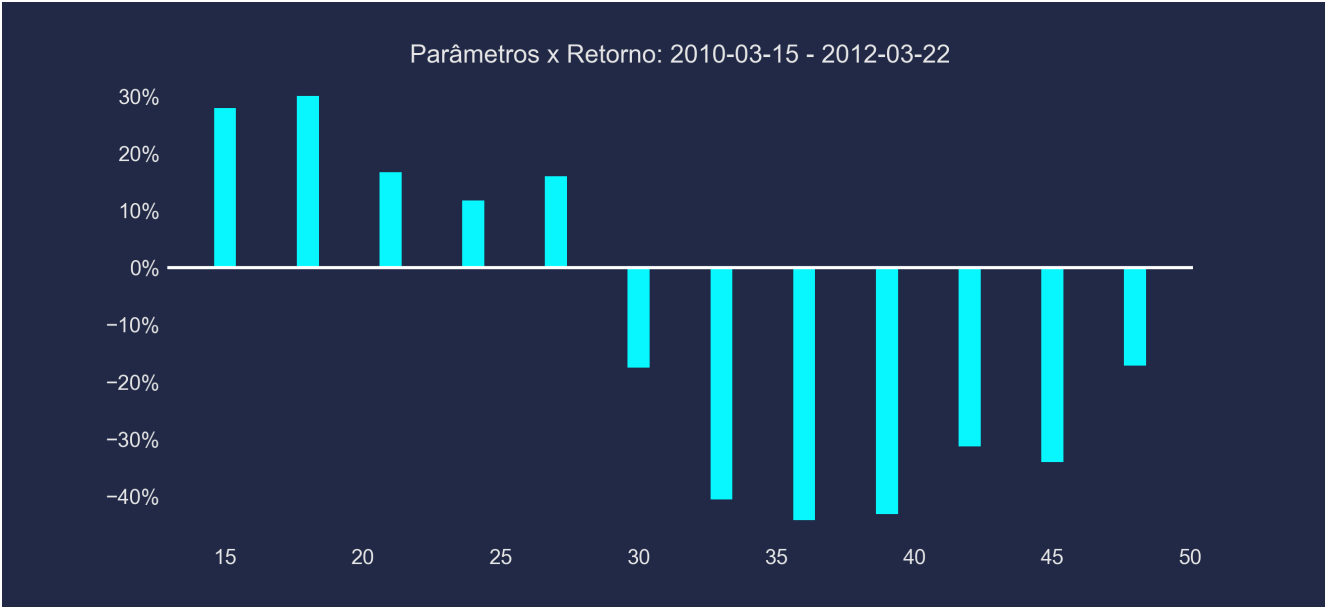
Relatório do Modelo

Tabela resultados otimização

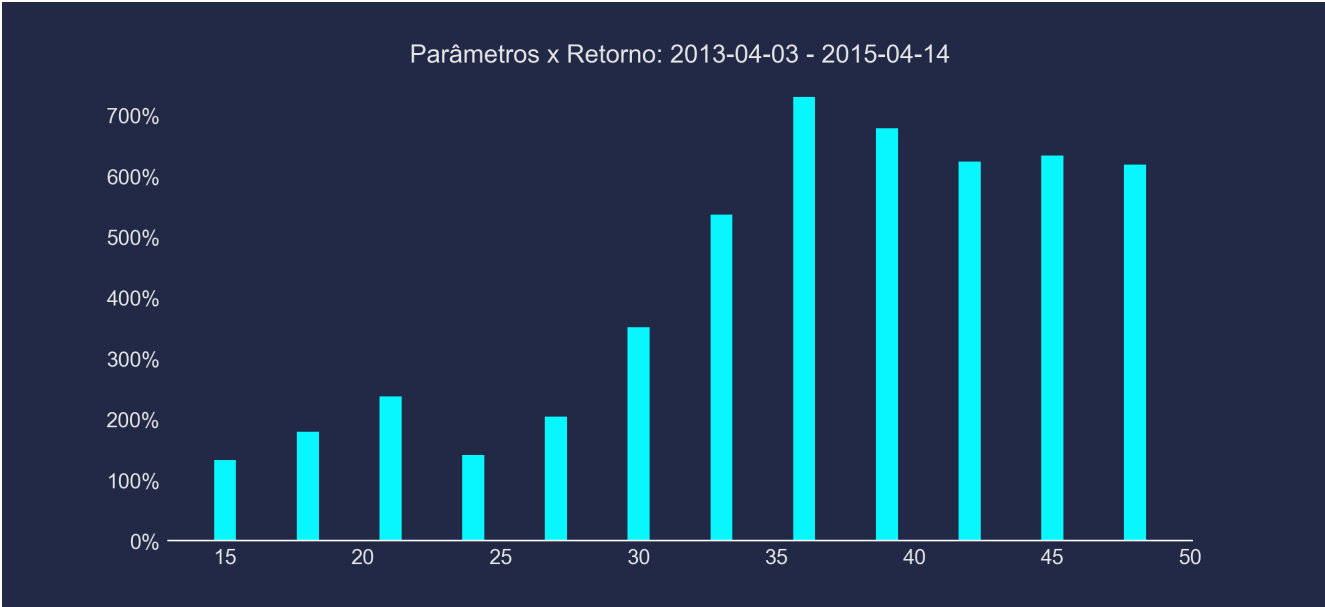
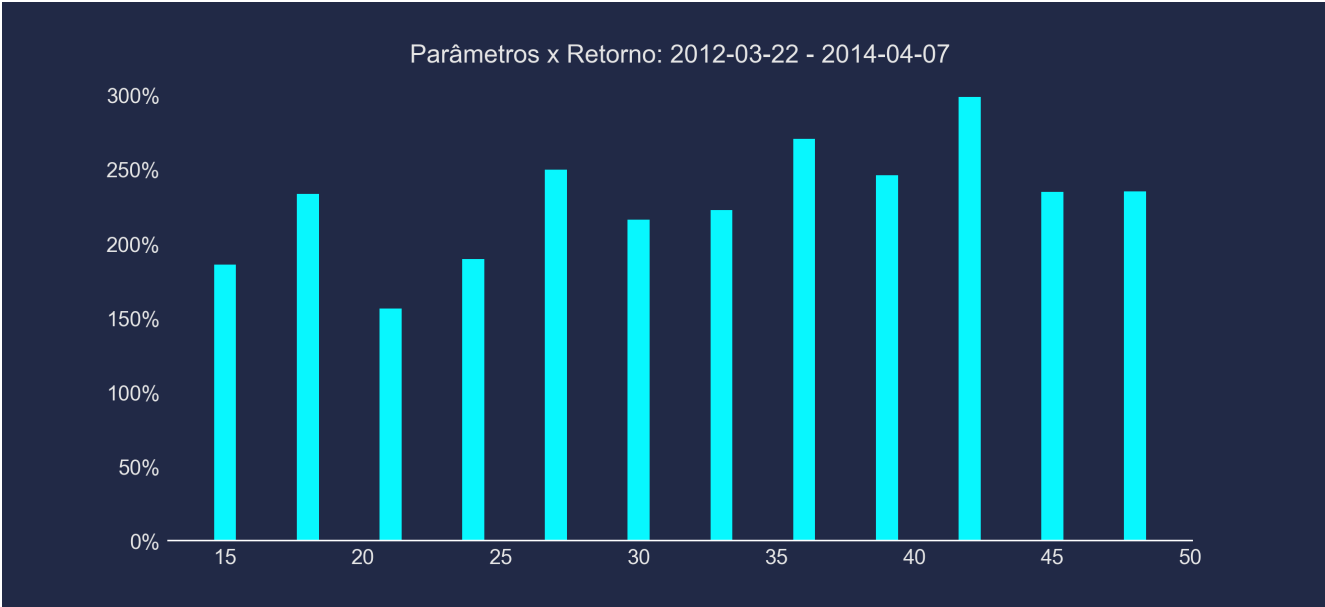
Data inicial IS	Data final IS	Retorno IS a.m.	Data inicial OOS	Data final OOS	Retorno OOS a.m.	Parâmetro 1	Parâmetro 2
2010-03-15	2012-03-22	1.1%	2012-03-23	2013-04-03	-0.56%	18	None
2011-03-21	2013-04-03	1.49%	2013-04-04	2014-04-07	9.77%	27	None
2012-03-22	2014-04-07	5.92%	2014-04-08	2015-04-14	6.33%	42	None
2013-04-03	2015-04-14	9.2%	2015-04-15	2016-04-25	10.78%	36	None
2014-04-07	2016-04-25	9.32%	2016-04-26	2017-04-27	3.66%	33	None
2015-04-14	2017-04-27	10.03%	2017-04-28	2018-05-07	4.42%	24	None
2016-04-25	2018-05-07	5.08%	2018-05-08	2019-05-16	-0.88%	24	None
2017-04-27	2019-05-16	2.53%	2019-05-17	2020-05-21	4.58%	33	None
2018-05-07	2020-05-21	2.29%	2020-05-22	2021-05-27	8.56%	33	None
2019-05-16	2021-05-27	7.43%	2021-05-28	2022-06-01	-0.3%	48	None
2020-05-21	2022-06-01	6.88%	2022-06-02	2023-04-18	-7.02%	21	None

Retono médio IS	Retorno médio OOS
5.57%	3.58%

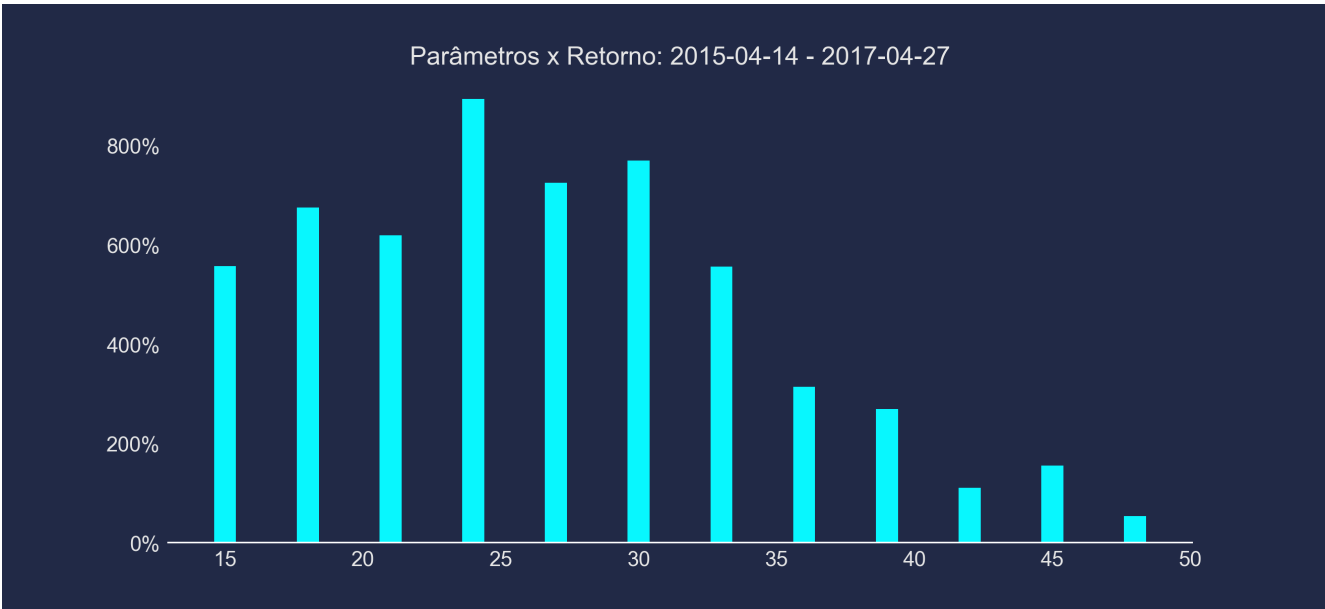
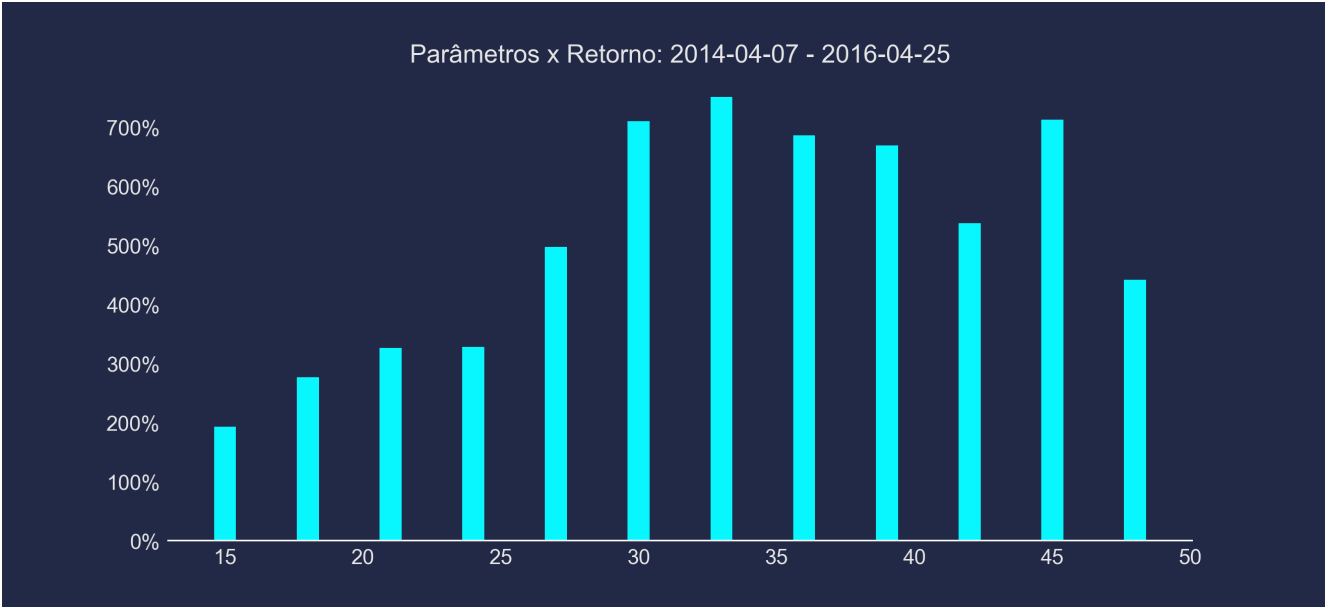
Relatório do Modelo



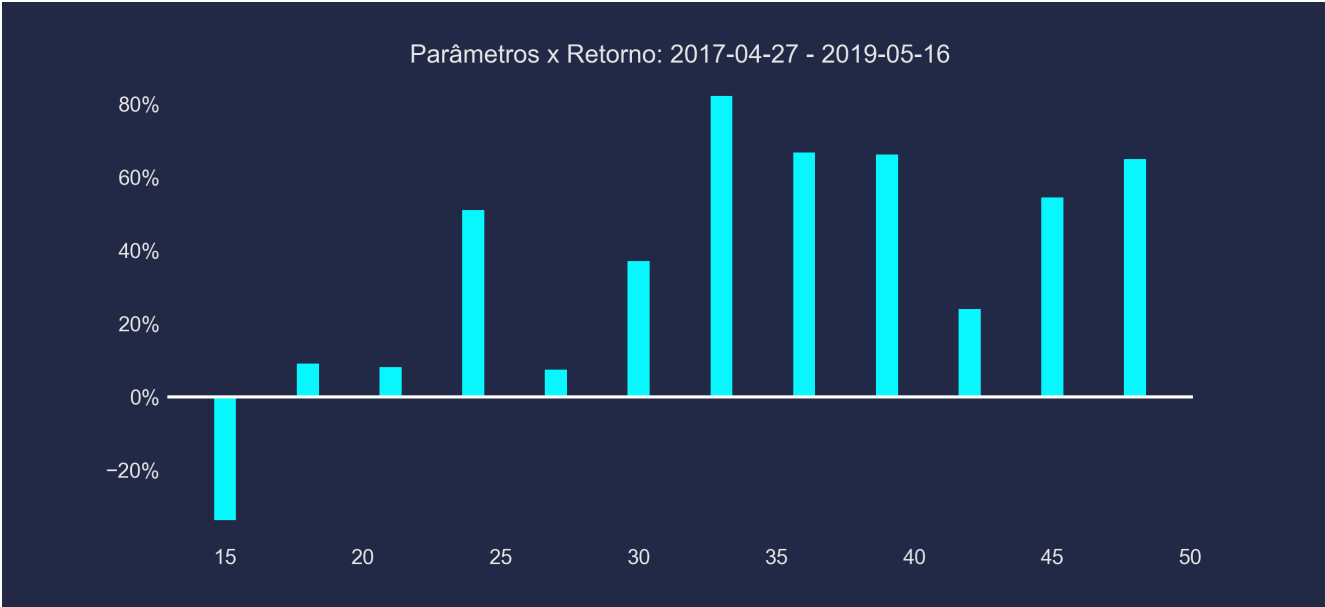
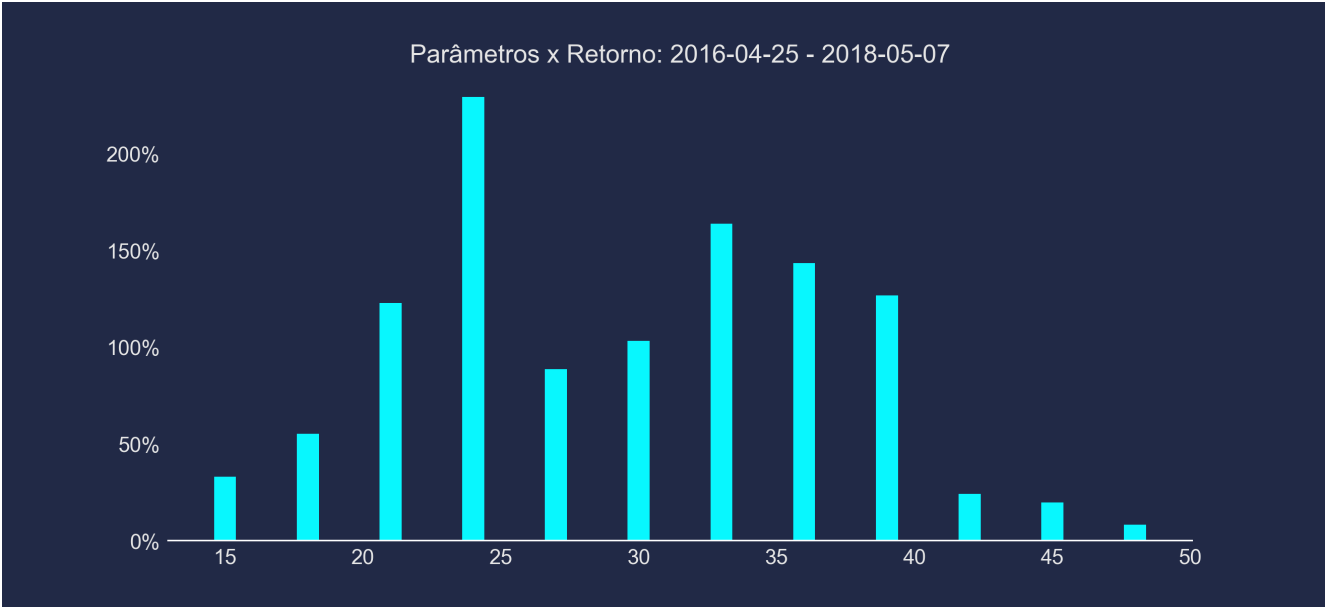
Relatório do Modelo



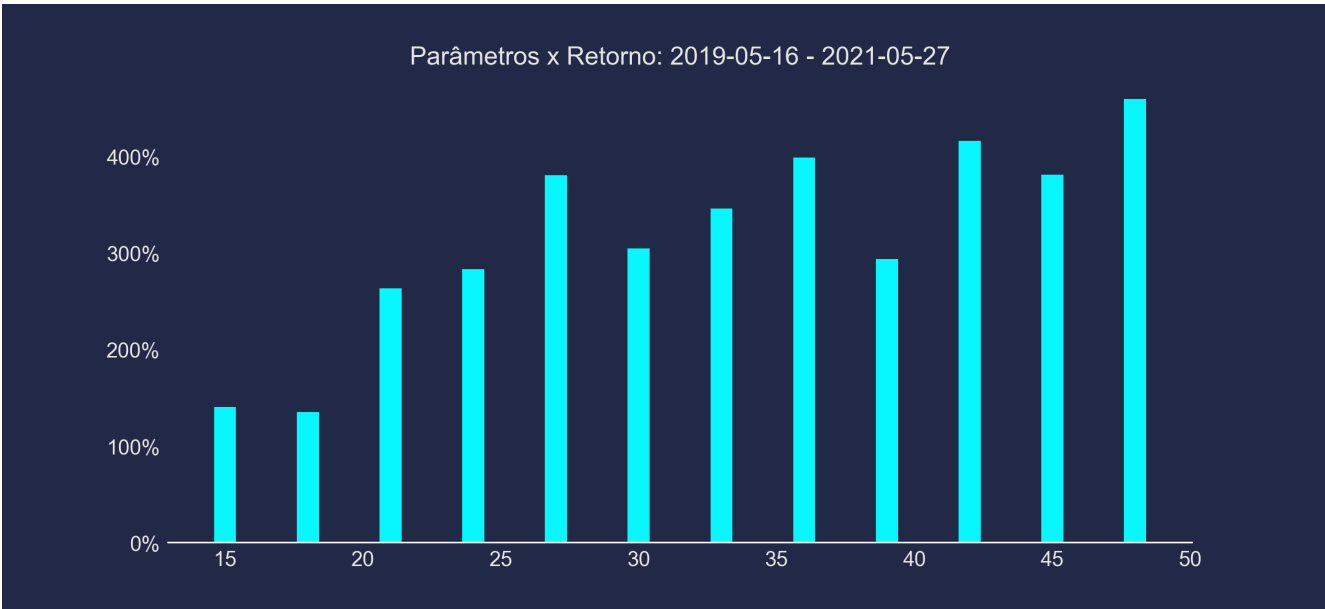
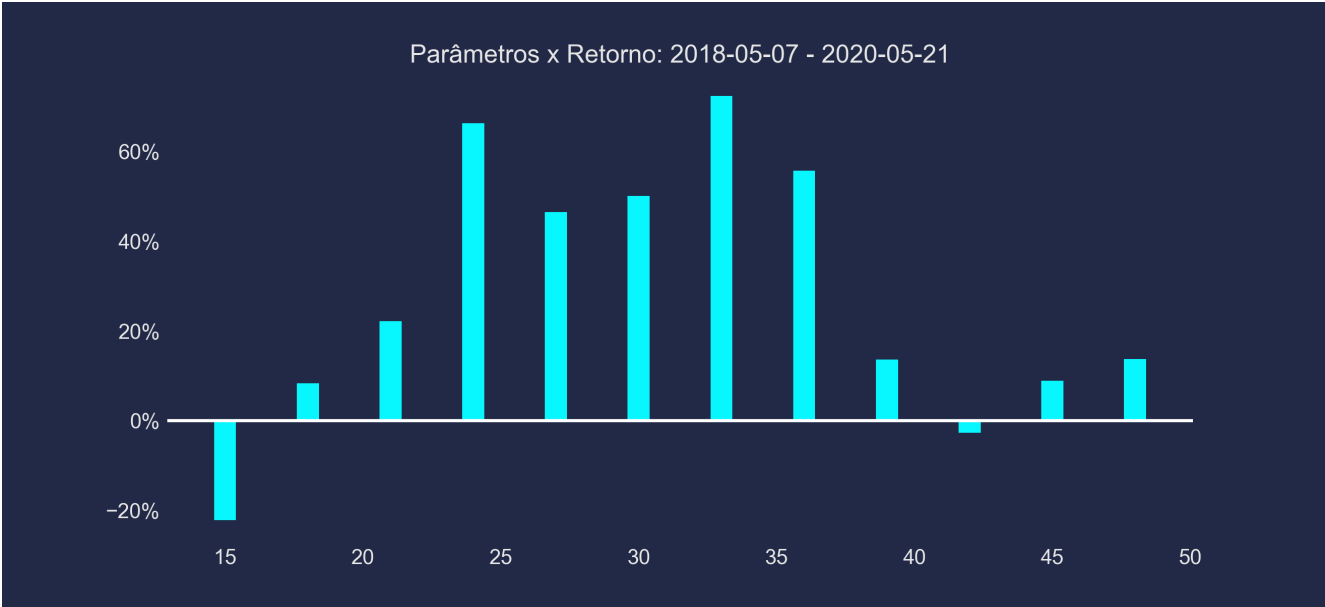
Relatório do Modelo



Relatório do Modelo



Relatório do Modelo



Relatório do Modelo

