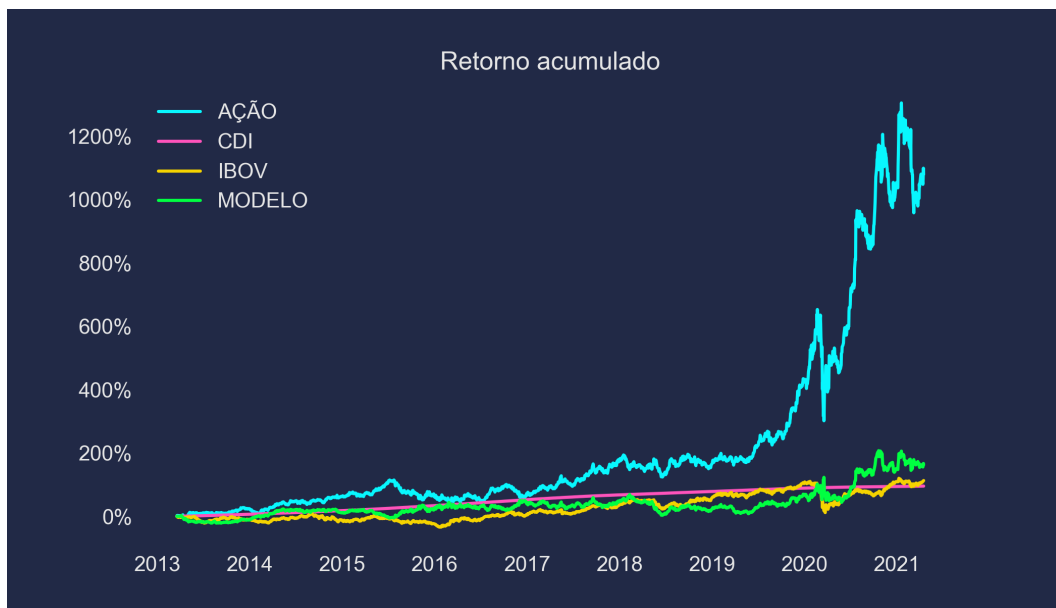


Relatório do Modelo

Dia inicial	2013-03-18
Dia final	2021-04-16
Dias totais	2000

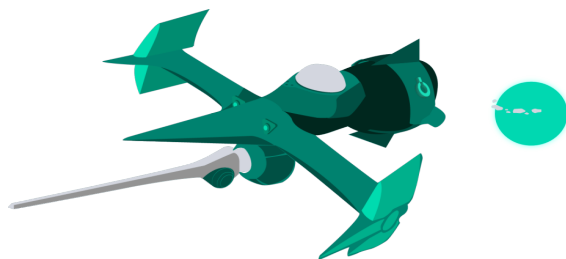


Estatísticas de Retorno e Risco

Retorno acum. modelo	162.75%
Retorno acum. ativo	1079.37%
Retorno acum. CDI	95.41%
Retorno acum. IBOV	112.97%
Retorno a.a. modelo	12.94%
Vol 252d	41.48%
Índice Sharpe	0.13
VAR diário 95%	-3.08%
Drawdown máximo	-38.75%

Estatísticas de Trade

Número de trades	70
% Operações vencedoras	45.71%
% Operações perdedoras	54.29%
Média de ganhos	9.25%
Média de perdas	-4.38%
Expec. matemática por trade	1.85%
Tempo médio de operação	28
Maior sequência de vitória	3
Maior sequência de derrotas	6

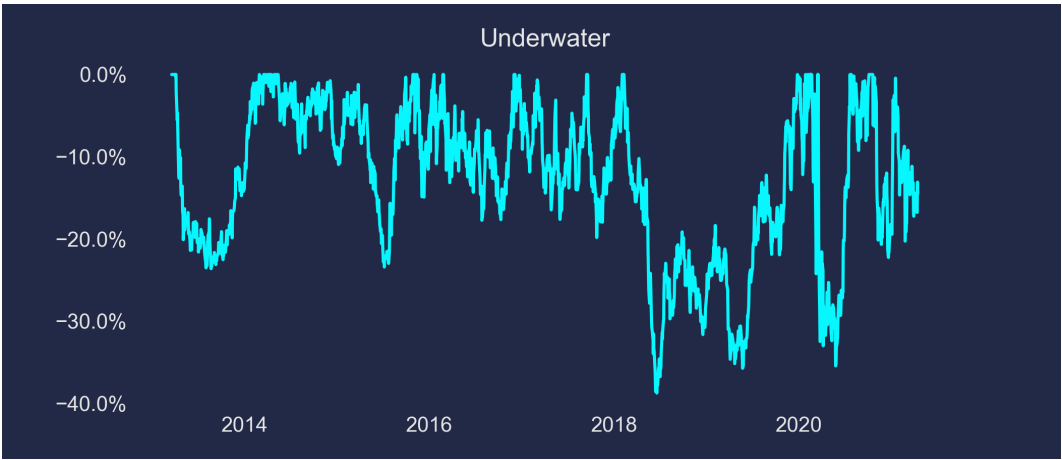
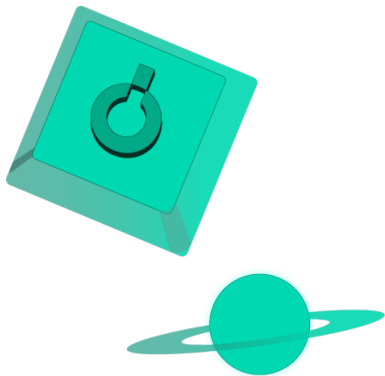


Relatório do Modelo

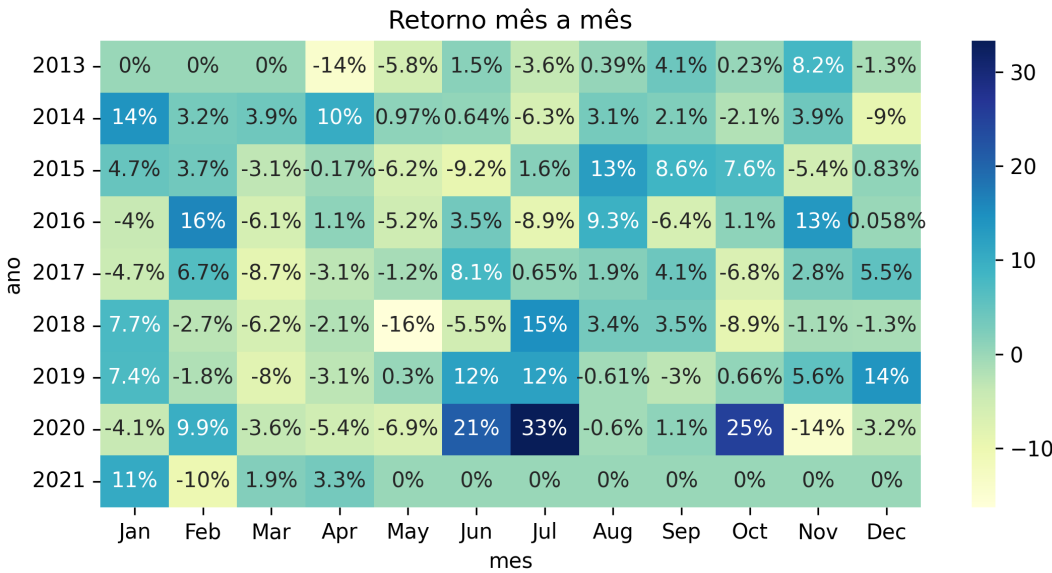
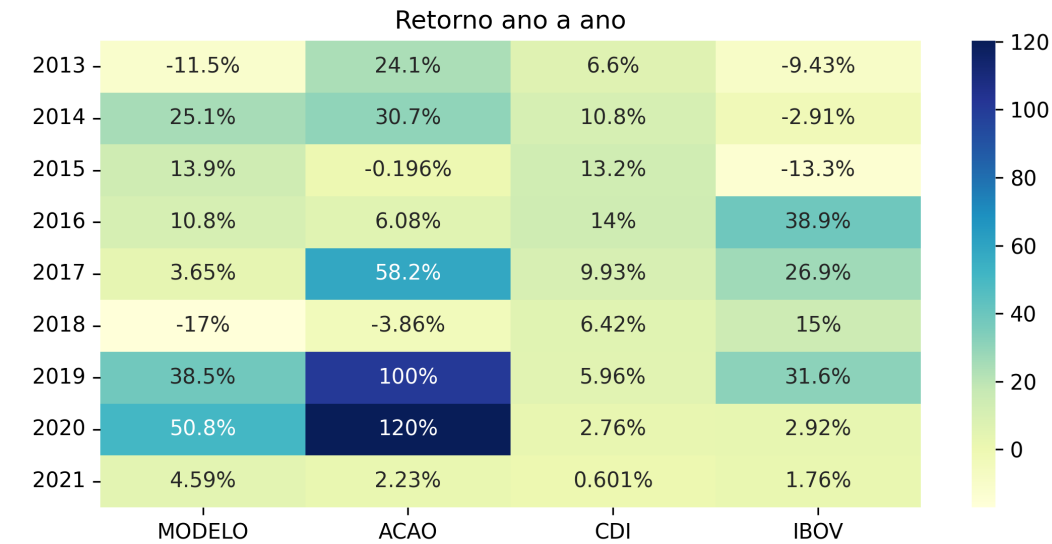


Eventos de estresse

Joesley Day - 18/05/2017	-2.67%
Auge pandemia: Março - 2020	-11.54%
Boa sorte Day - 10/11/2022	-
Greve dos caminhoneiros - 2018	-19.24%
Precatórios - ago/nov 2021	-
Crise de 2008	-



Relatório do Modelo



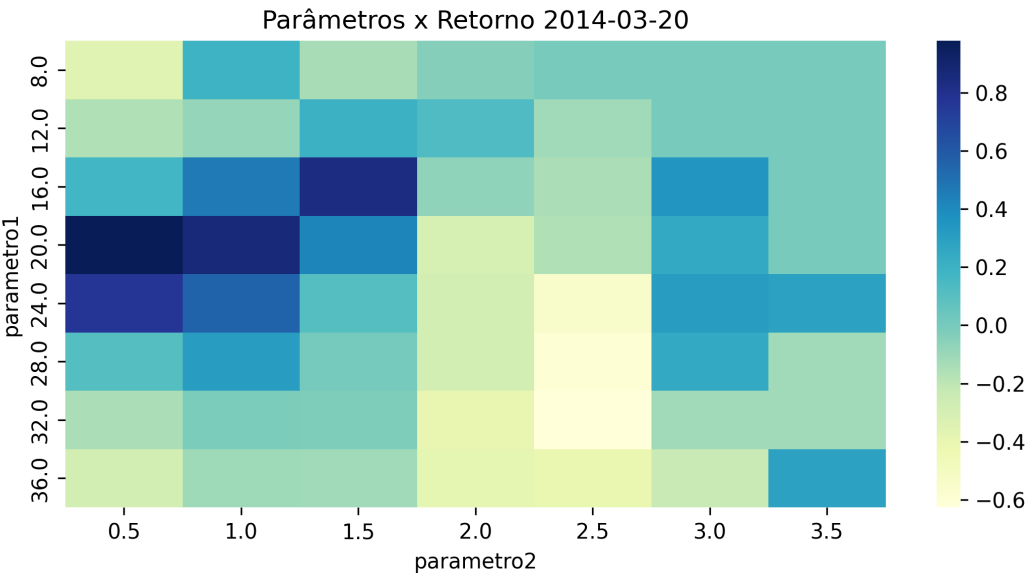
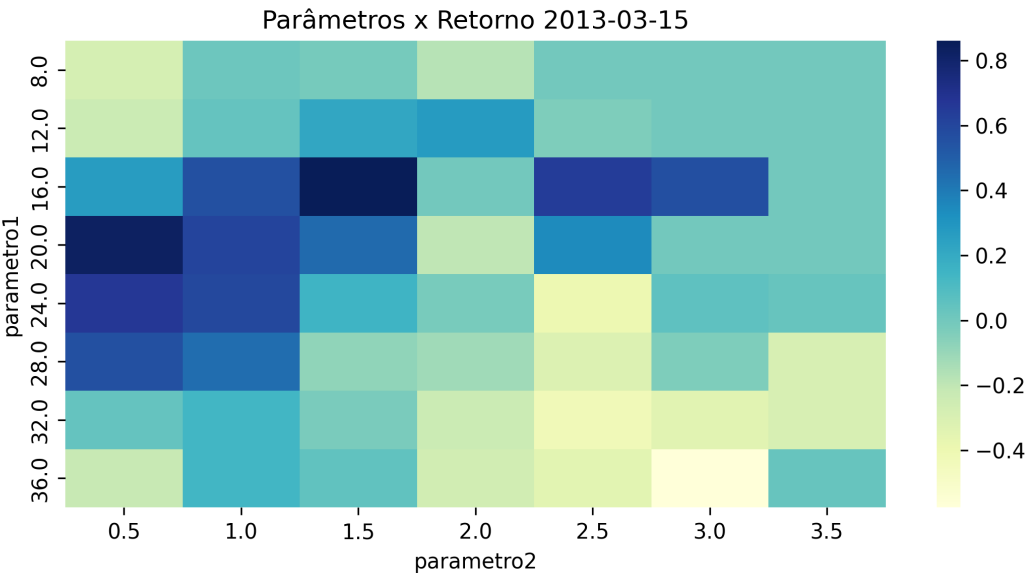
Relatório do Modelo

Tabela resultados otimização

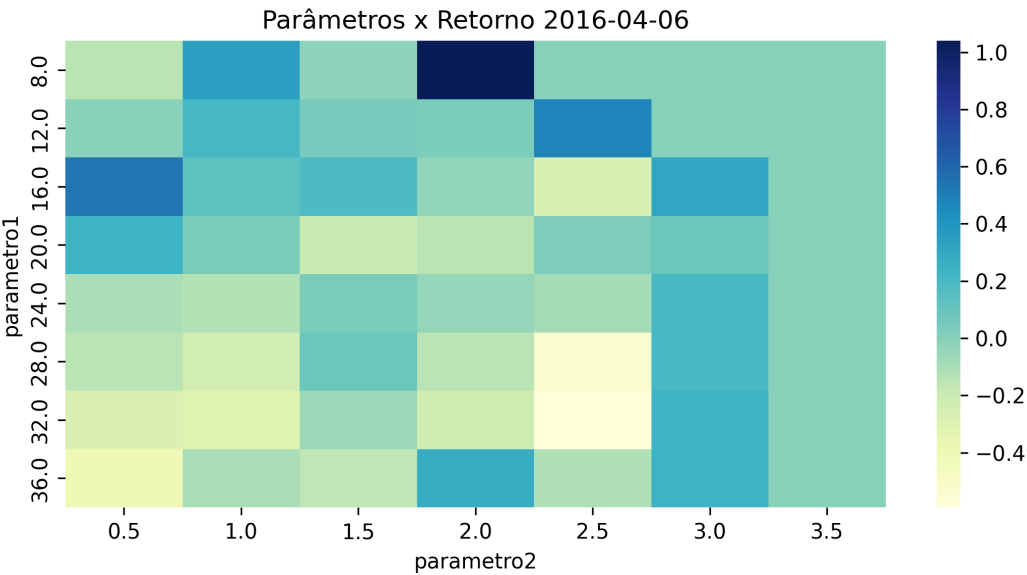
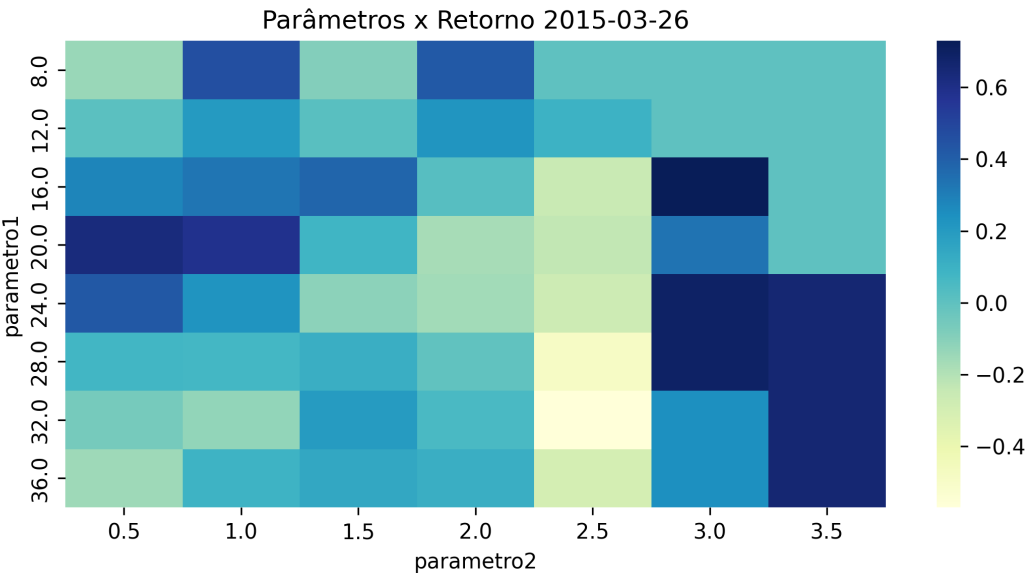
Data inicial IS	Data final IS	Retorno IS a.m.	Data inicial OOS	Data final OOS	Retorno OOS a.m.	Parâmetro 1	Parâmetro 2
2010-02-25	2013-03-15	1.74%	2013-03-18	2014-03-20	0.61%	16	1.5
2011-03-01	2014-03-20	1.91%	2014-03-21	2015-03-26	1.05%	20	0.5
2012-03-06	2015-03-26	1.53%	2015-03-27	2016-04-06	0.66%	16	3.0
2013-03-15	2016-04-06	2.0%	2016-04-07	2017-04-07	0.05%	8	2.0
2014-03-20	2017-04-07	1.92%	2017-04-10	2018-04-18	0.77%	16	0.5
2015-03-26	2018-04-18	1.96%	2018-04-19	2019-04-29	-2.14%	24	2.5
2016-04-06	2019-04-29	2.63%	2019-04-30	2020-05-05	2.81%	8	1.5
2017-04-07	2020-05-05	3.01%	2020-05-06	2021-04-16	4.73%	12	1.0

Retono médio IS	Retorno médio OOS
2.09%	1.07%

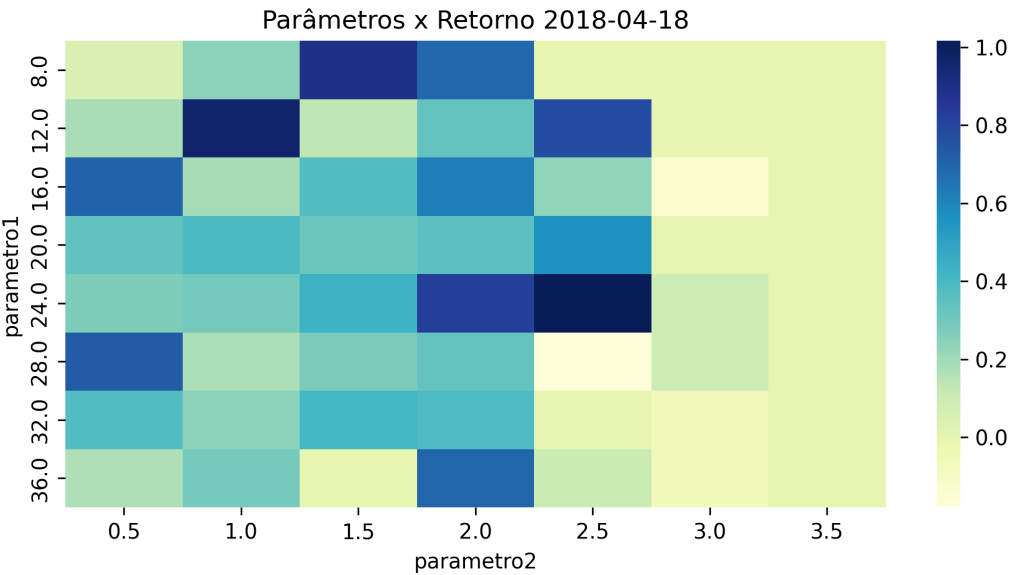
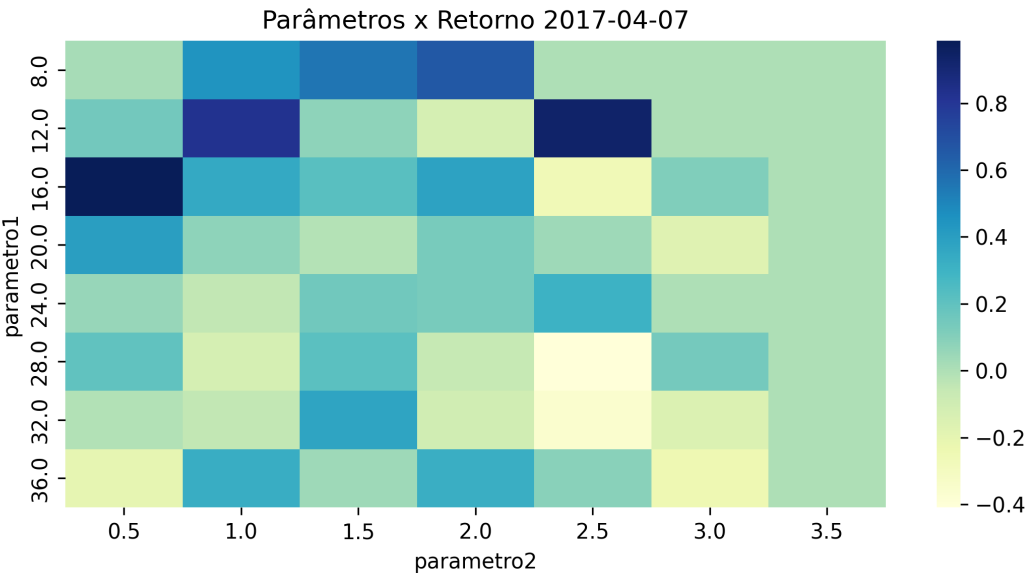
Relatório do Modelo



Relatório do Modelo



Relatório do Modelo



Relatório do Modelo

