

# Relatório do Modelo

Dia inicial	2002-04-08
Dia final	2023-04-28
Dias totais	5228

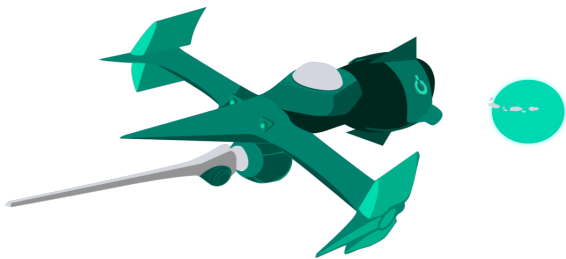


## Estatísticas de Retorno e Risco

Retorno acum. modelo	13338.08%
Retorno acum. ativo	1168.06%
Retorno acum. CDI	885.47%
Retorno acum. IBOV	686.6%
Retorno a.a. modelo	26.65%
Vol 252d	53.94%
Índice Sharpe	0.28
VAR diário 95%	-5.08%
Drawdown máximo	-73.49%

## Estatísticas de Trade

Número de trades	176
% Operações vencedoras	42.61%
% Operações perdedoras	57.39%
Média de ganhos	23.0%
Média de perdas	-8.16%
Expec. matemática por trade	5.12%
Tempo médio de operação	29
Maior sequência de vitória	5
Maior sequência de derrotas	10

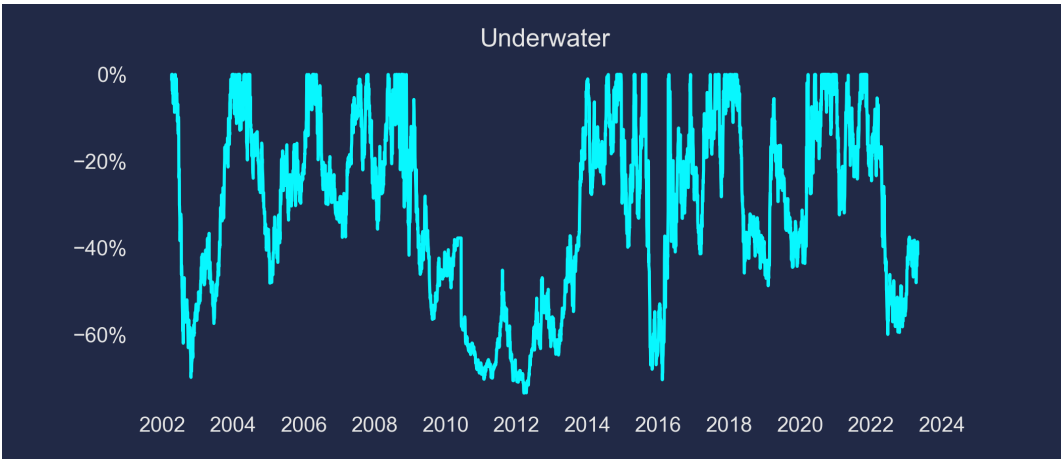
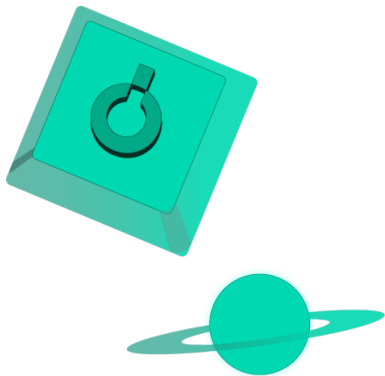


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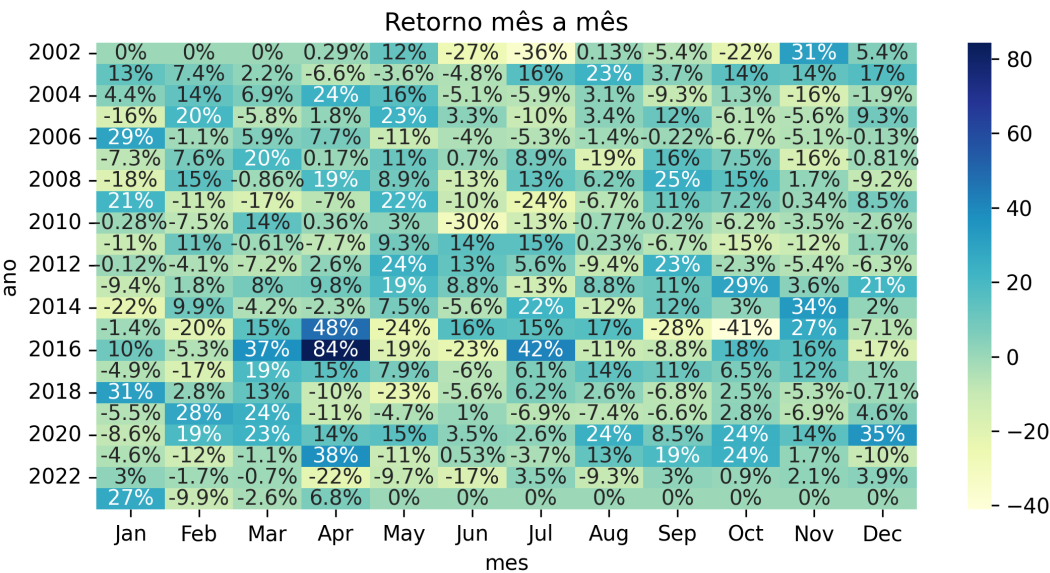
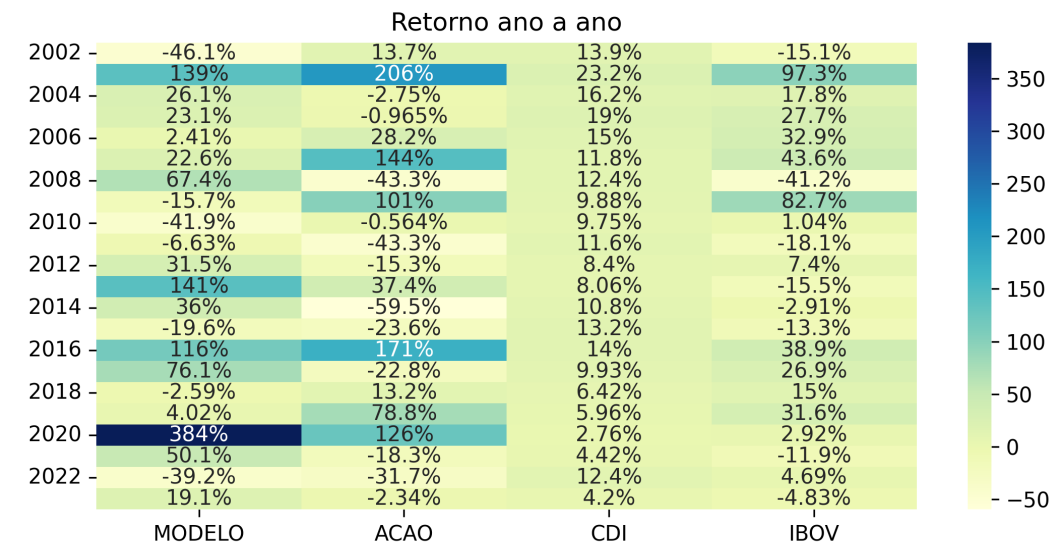


## Eventos de estresse

Joesley Day - 18/05/2017	13.9%
Auge pandemia: Março - 2020	37.07%
Boa sorte Day - 10/11/2022	1.27%
Greve dos caminhoneiros - 2018	-30.94%
Precatórios - ago/nov 2021	65.74%
Crise de 2008	50.8%



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**Tabela resultados otimização**

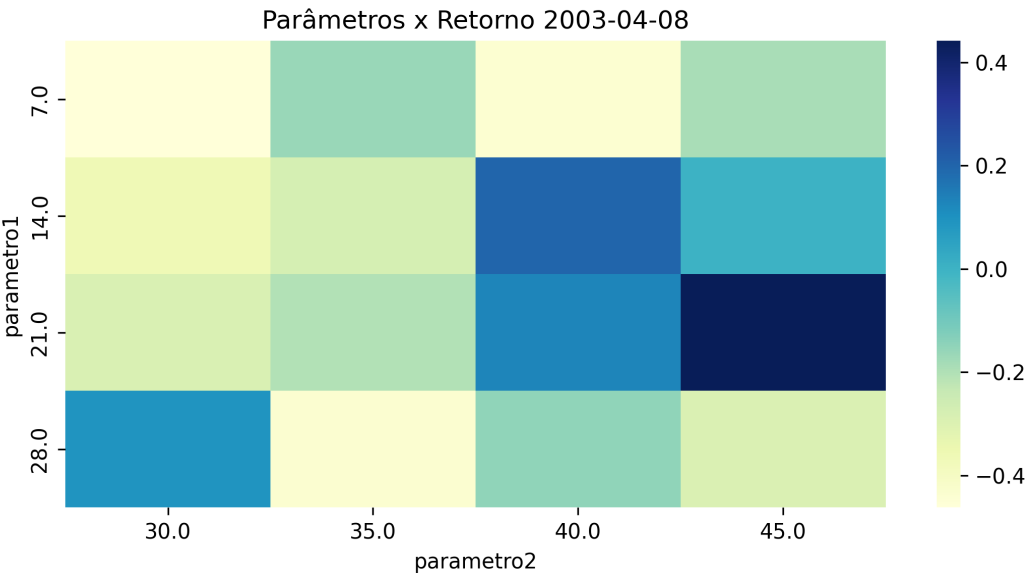
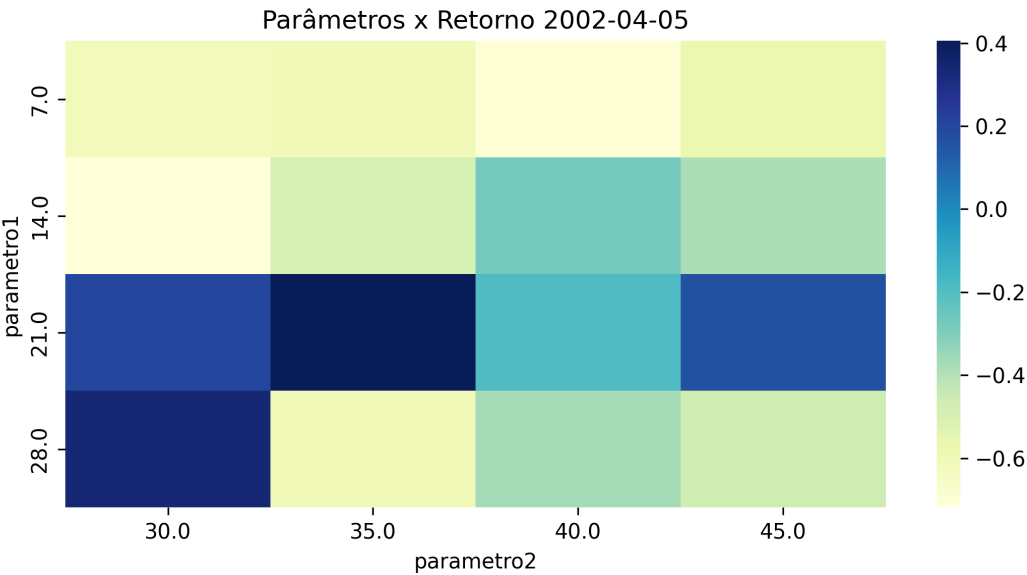
Data inicial IS	Data final IS	Retorno IS a.m.	Data inicial OOS	Data final OOS	Retorno OOS a.m.	Parâmetro 1	Parâmetro 2
2000-03-08	2002-04-05	1.43%	2002-04-08	2003-04-08	-3.08%	21	35
2001-03-19	2003-04-08	1.53%	2003-04-09	2004-04-12	7.26%	21	45
2002-04-05	2004-04-12	4.3%	2004-04-13	2005-04-19	-0.01%	28	30
2003-04-08	2005-04-19	5.7%	2005-04-20	2006-04-20	5.34%	7	35
2004-04-12	2006-04-20	3.79%	2006-04-24	2007-04-27	-1.64%	7	35
2005-04-19	2007-04-27	2.8%	2007-04-30	2008-05-09	1.77%	7	45
2006-04-20	2008-05-09	1.9%	2008-05-12	2009-05-14	1.48%	28	45
2007-04-27	2009-05-14	4.02%	2009-05-15	2010-05-20	0.58%	28	45
2008-05-09	2010-05-20	4.09%	2010-05-21	2011-05-26	-5.14%	7	30
2009-05-14	2011-05-26	0.09%	2011-05-27	2012-05-30	0.45%	28	30
2010-05-20	2012-05-30	-0.26%	2012-05-31	2013-06-11	4.63%	28	30
2011-05-26	2013-06-11	2.94%	2013-06-12	2014-06-17	1.84%	28	35
2012-05-30	2014-06-17	4.81%	2014-06-18	2015-06-23	5.76%	21	40
2013-06-11	2015-06-23	8.06%	2015-06-24	2016-06-30	1.66%	7	35
2014-06-17	2016-06-30	8.33%	2016-07-01	2017-07-04	2.99%	7	30
2015-06-23	2017-07-04	3.76%	2017-07-05	2018-06-29	4.0%	7	30
2016-06-30	2018-06-29	4.08%	2018-07-02	2019-07-11	1.92%	7	35
2017-07-04	2019-07-11	3.5%	2019-07-12	2020-07-15	2.91%	14	30
2018-06-29	2020-07-15	4.16%	2020-07-16	2021-07-23	8.57%	7	35

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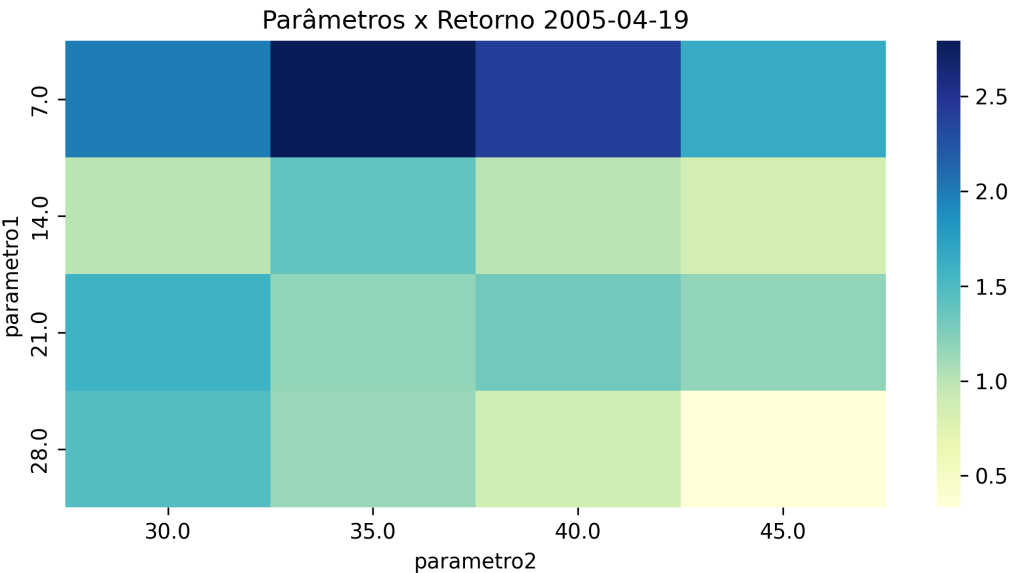
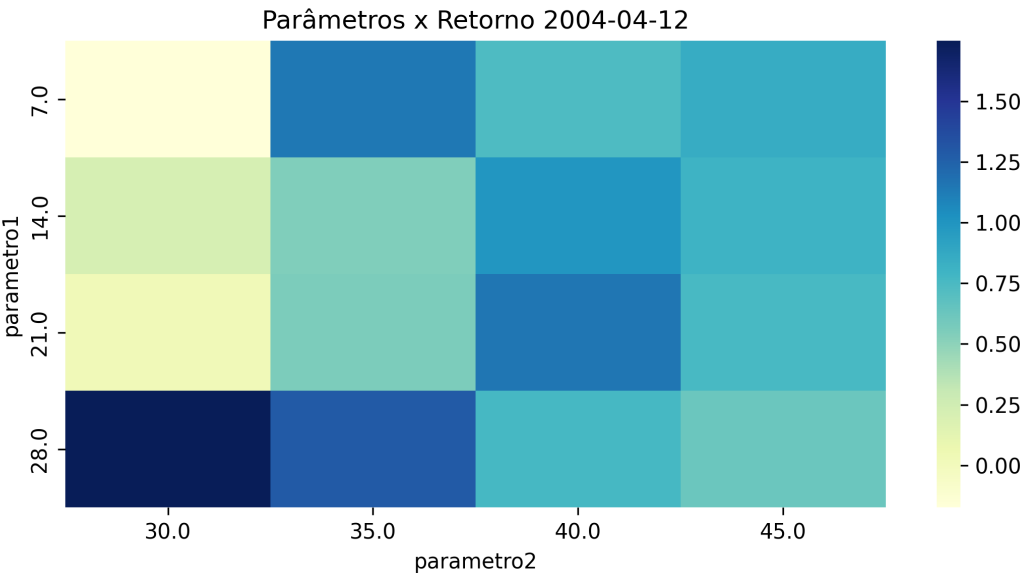
2019-07-11	2021-07-23	7.62%	2021-07-26	2022-07-27	-0.43%	21	30
2020-07-15	2022-07-27	7.06%	2022-07-28	2023-04-28	1.93%	21	45

Retono médio IS	Retorno médio OOS
3.99%	2.04%

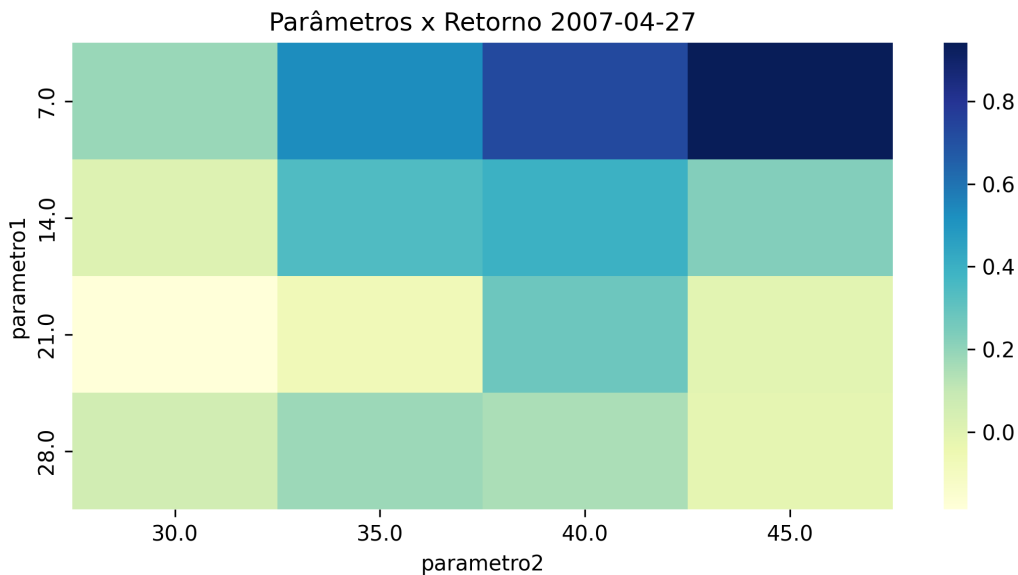
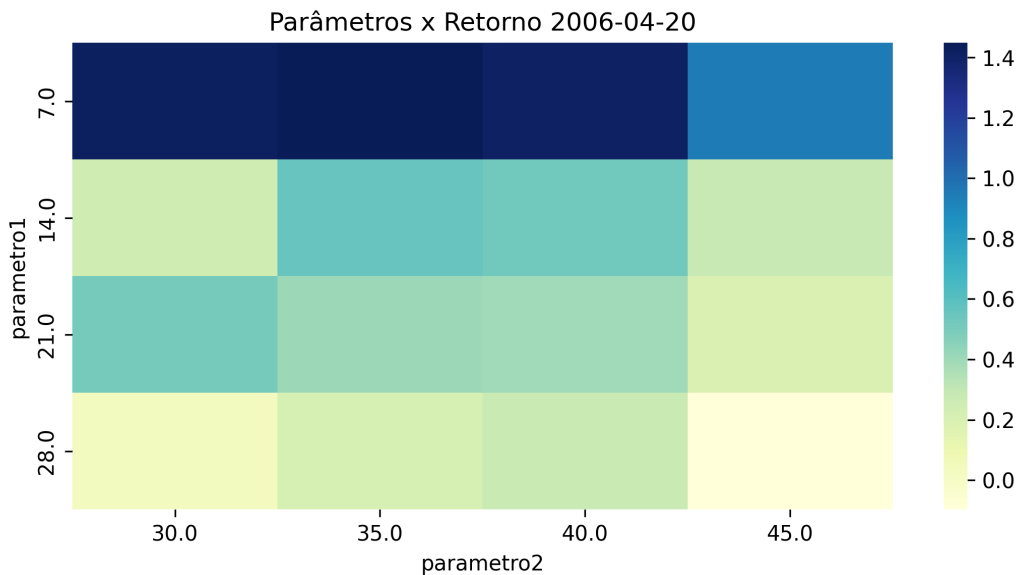
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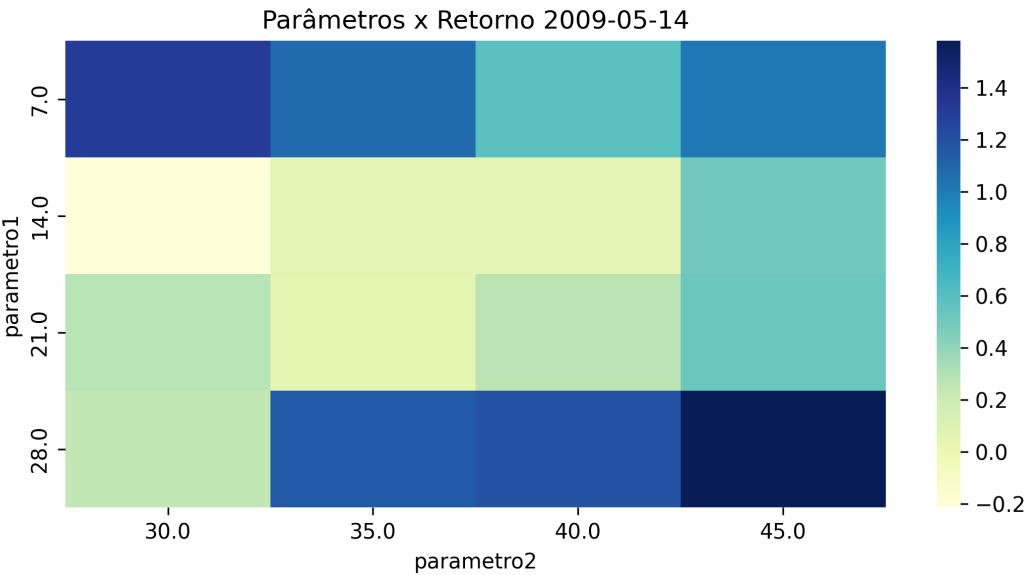
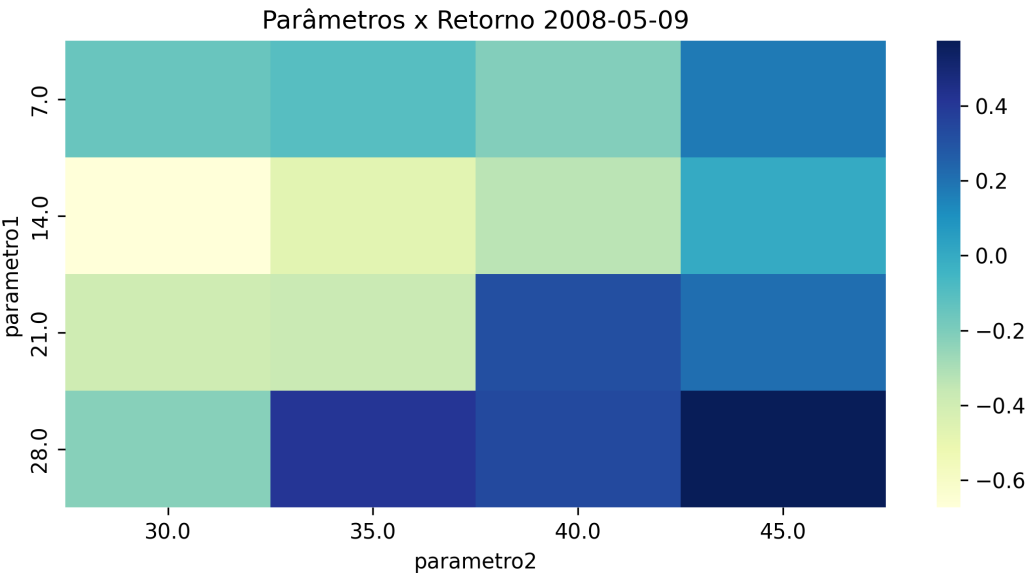


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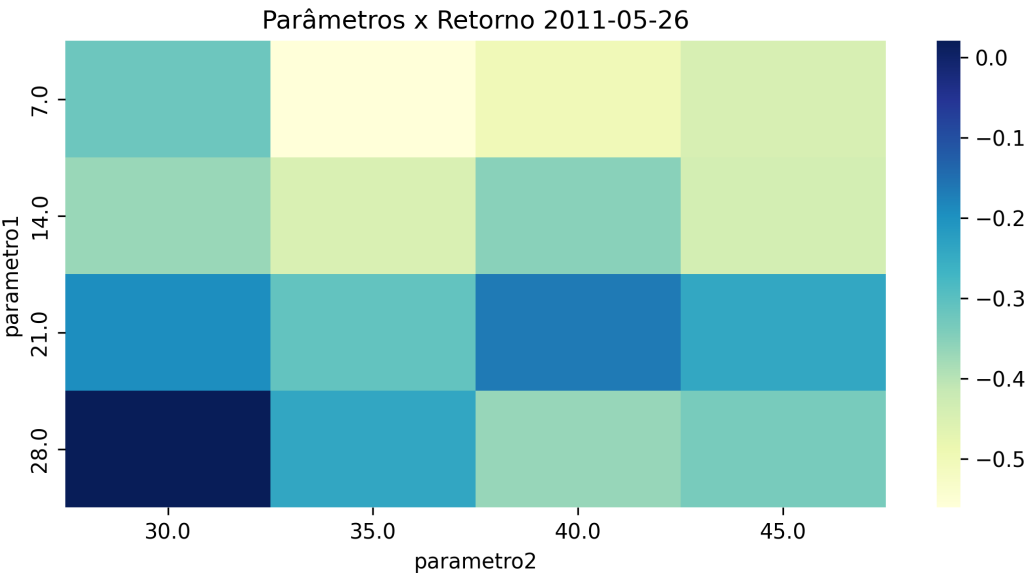
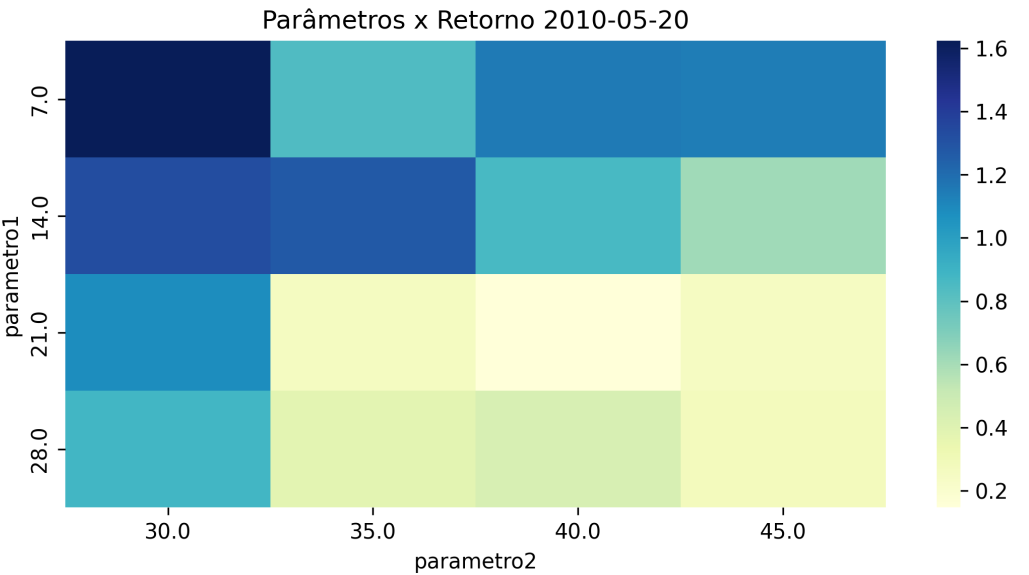




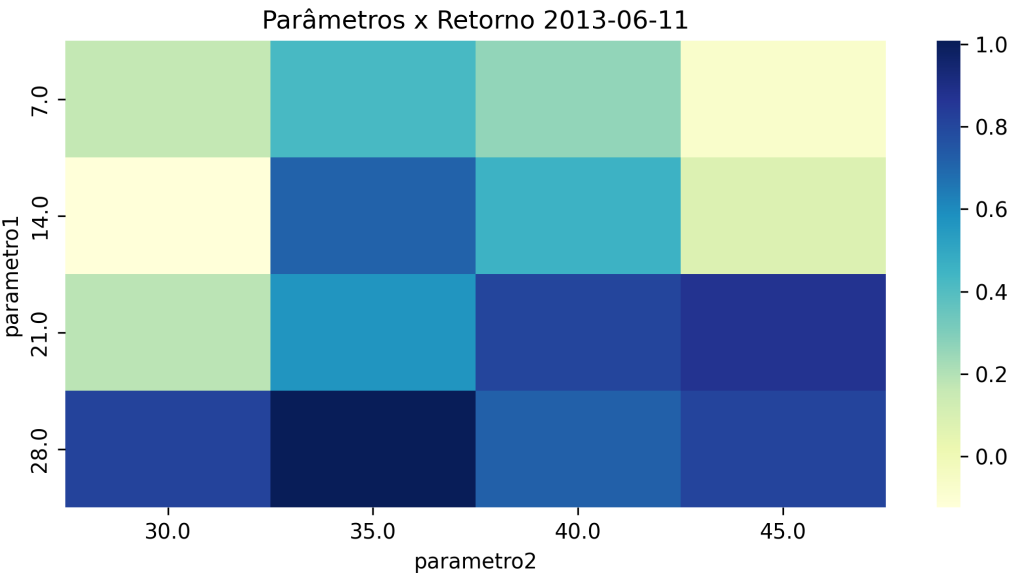
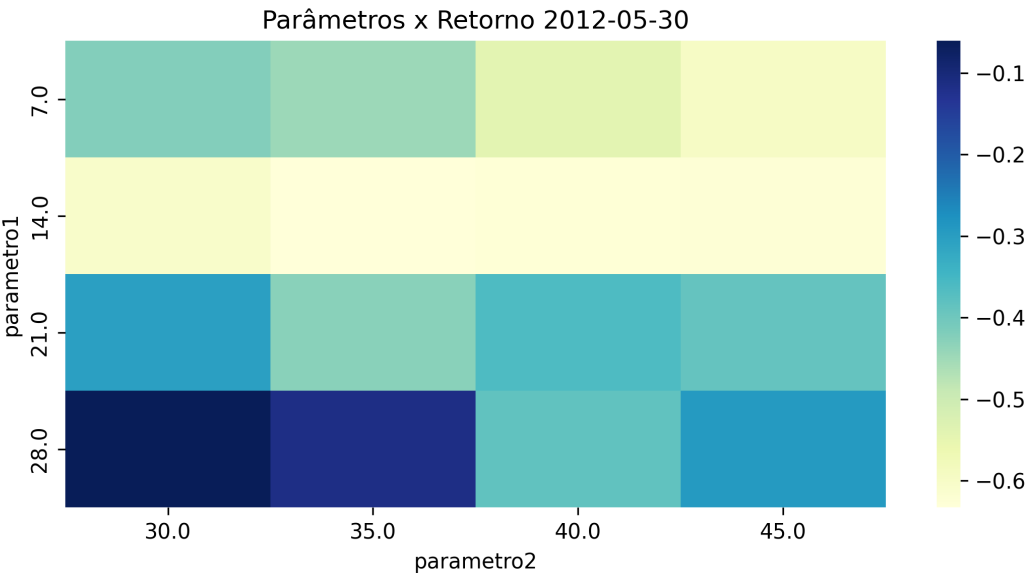
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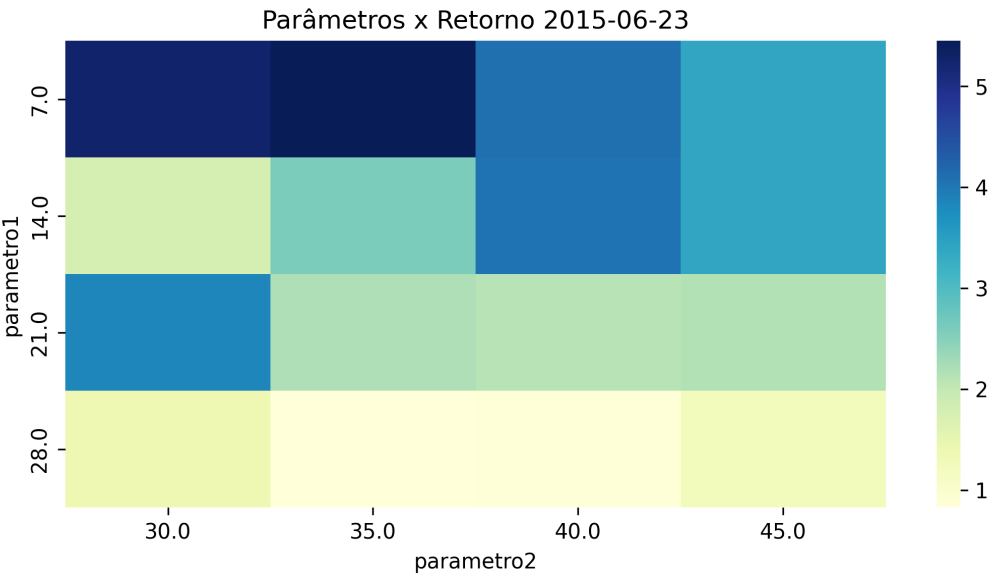
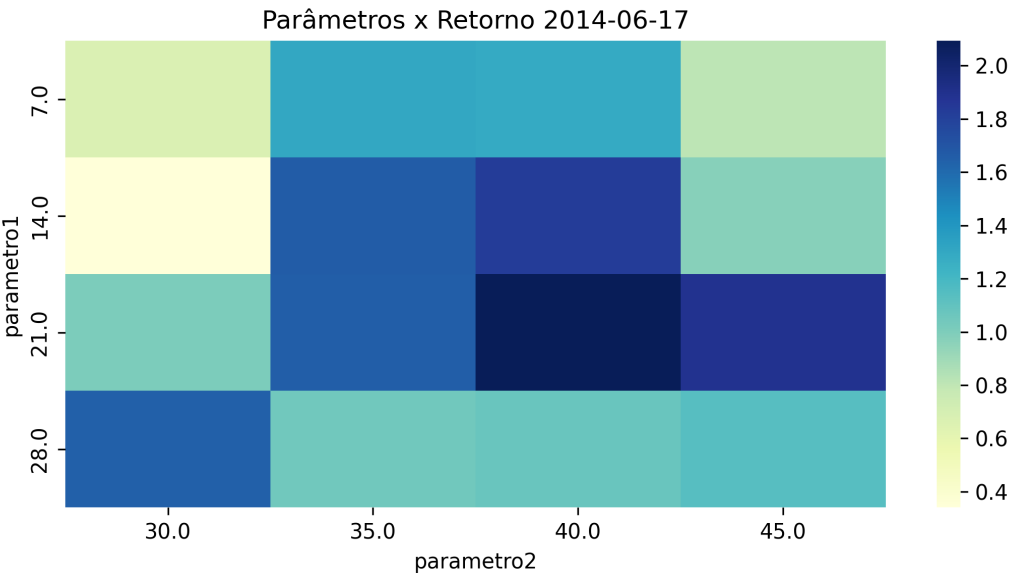
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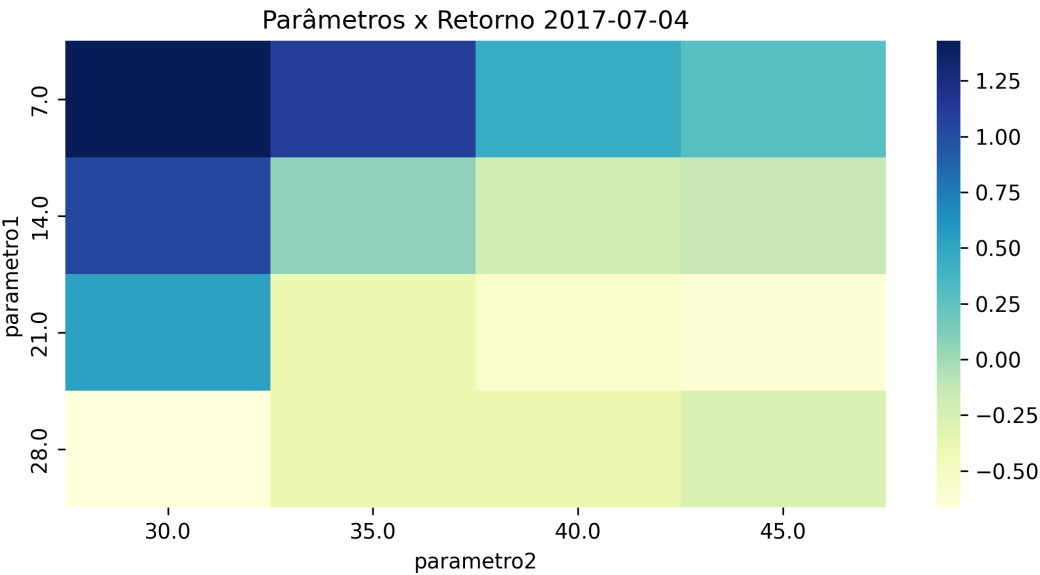
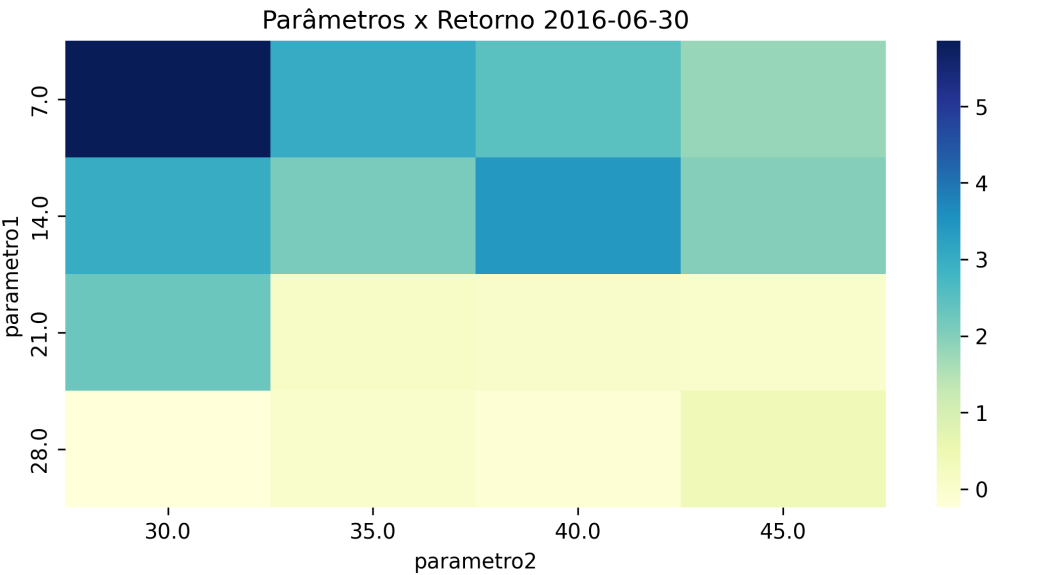
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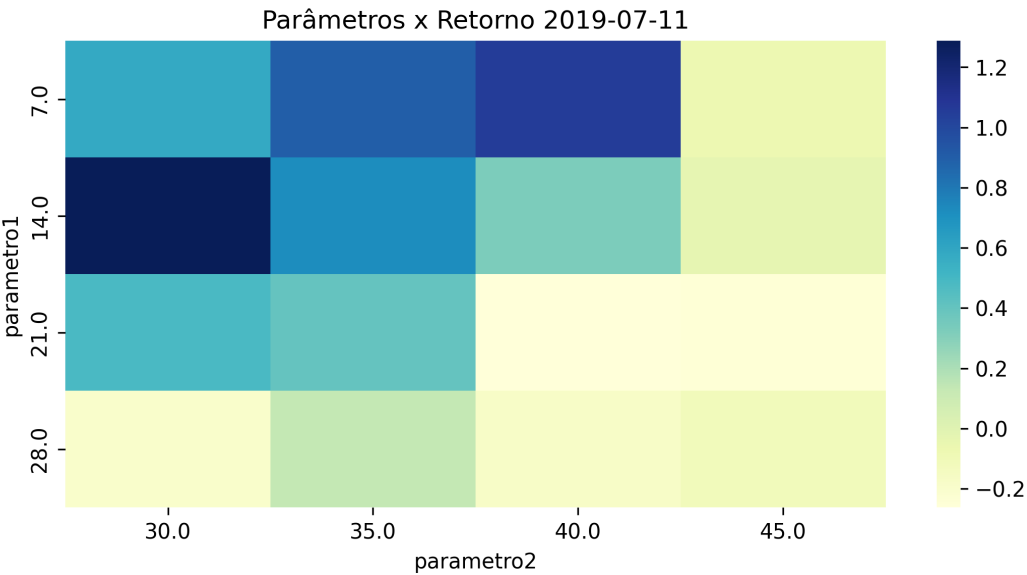
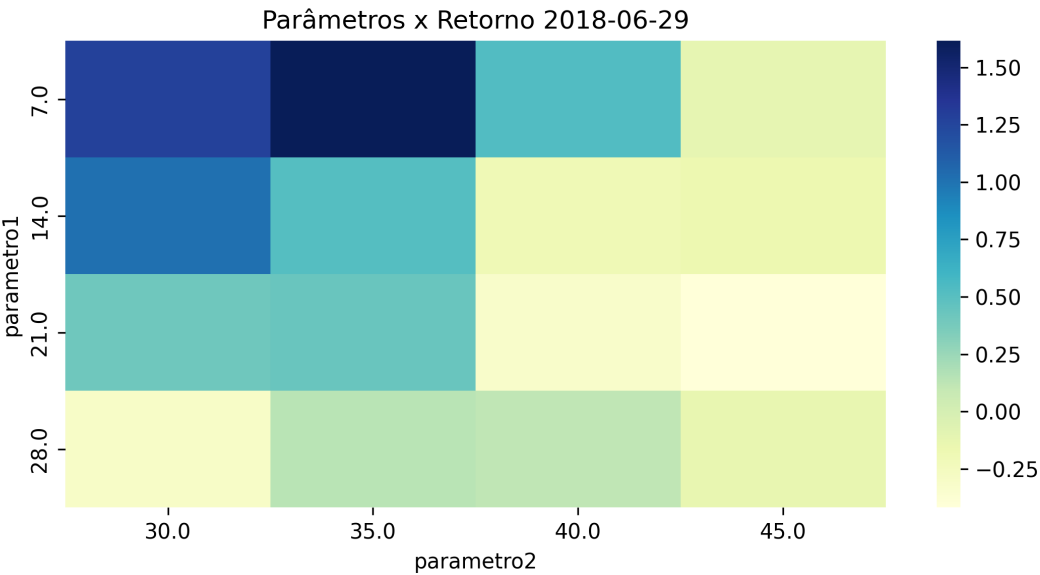
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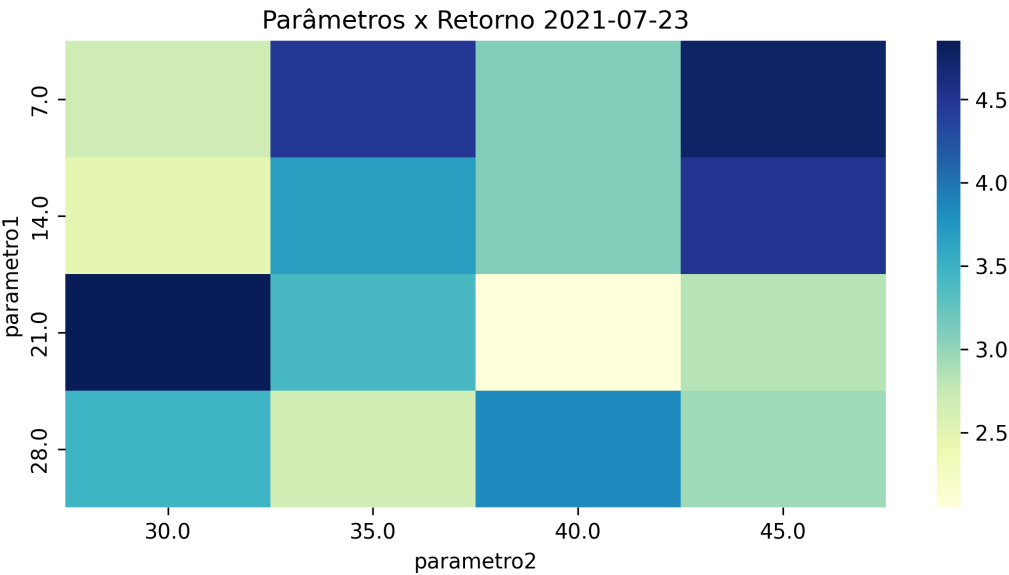
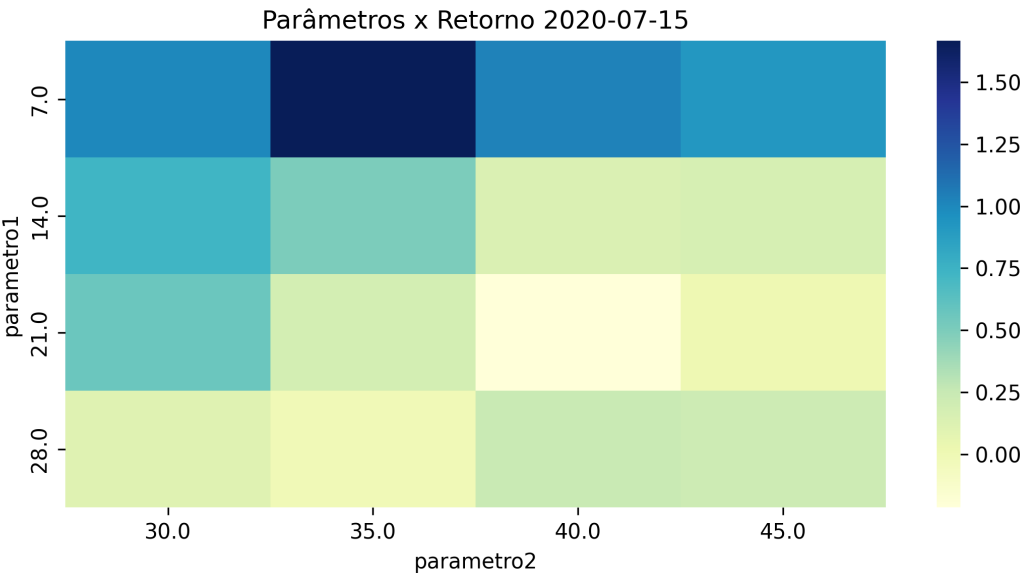
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