

Relatório do Modelo

Dia inicial	2012-03-27
Dia final	2023-04-18
Dias totais	2738

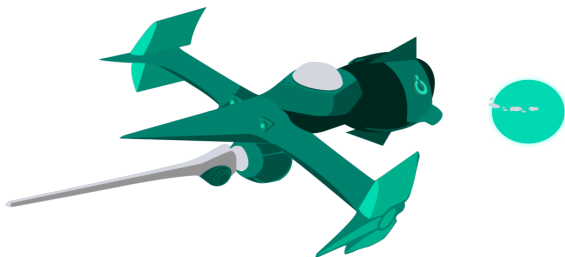


Estatísticas de Retorno e Risco

Retorno acum. modelo	165.1%
Retorno acum. ativo	179.9%
Retorno acum. CDI	154.23%
Retorno acum. IBOV	59.2%
Retorno a.a. modelo	9.39%
Vol 252d	22.06%
Índice Sharpe	0.01
VAR diário 95%	-1.97%
Drawdown máximo	-62.99%

Estatísticas de Trade

Número de trades	15
% Operações vencedoras	66.67%
% Operações perdedoras	33.33%
Média de ganhos	11.0%
Média de perdas	-11.49%
Expec. matemática por trade	3.5%
Tempo médio de operação	35
Maior sequência de vitória	6
Maior sequência de derrotas	1

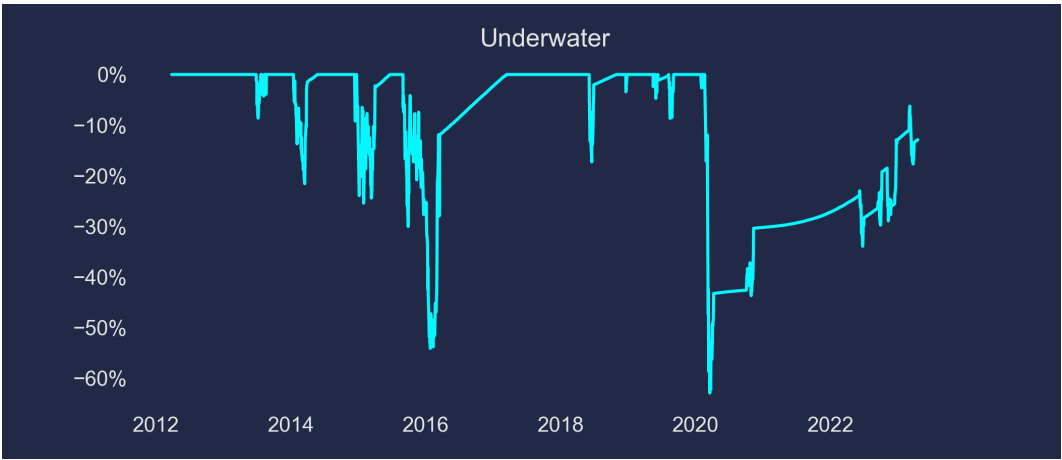
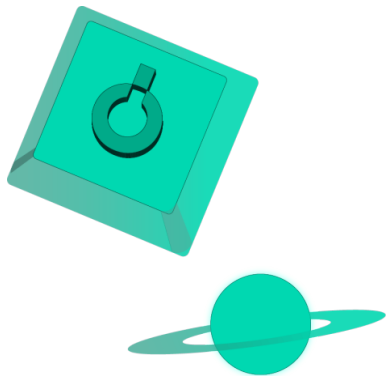


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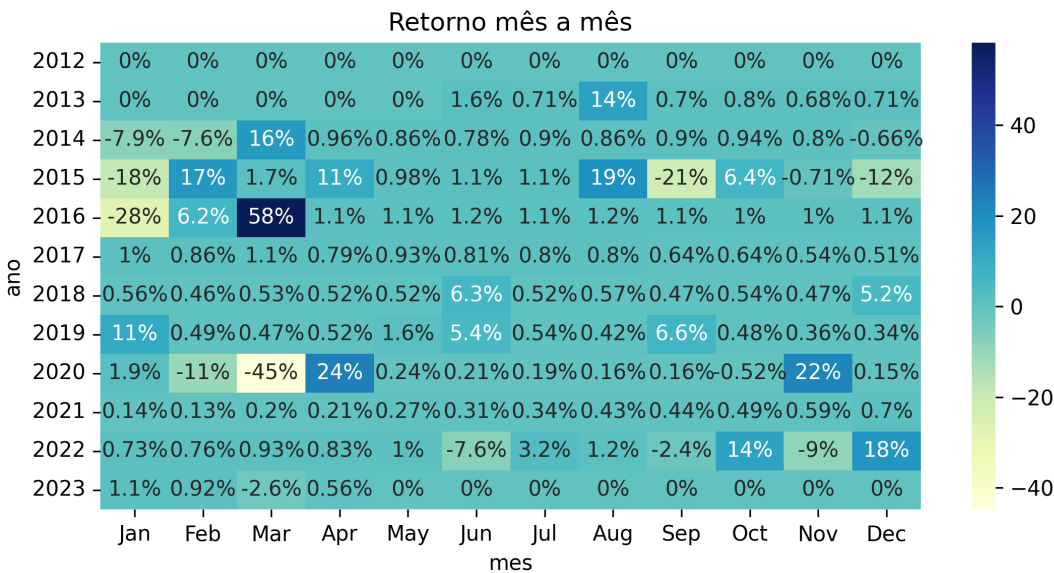
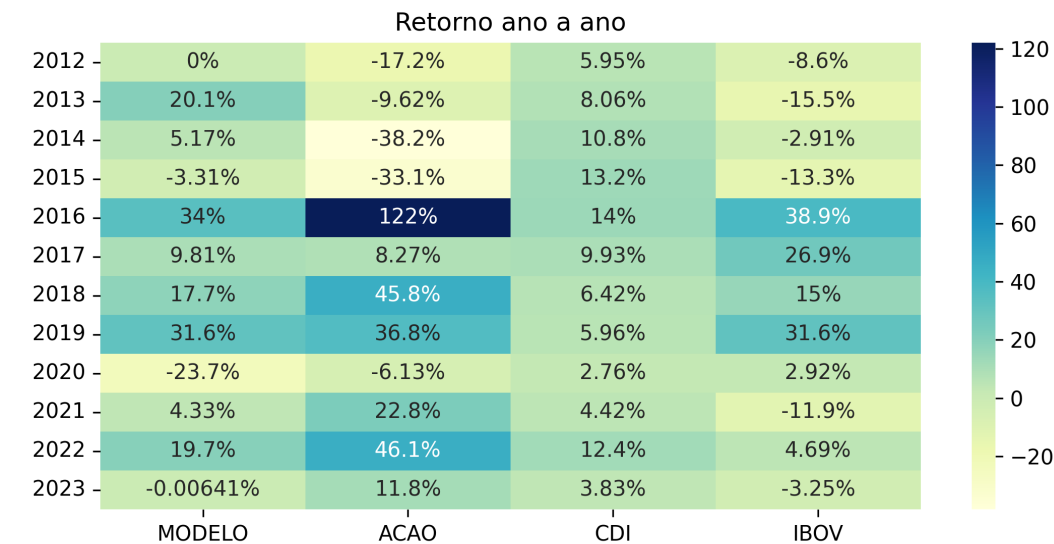


Eventos de estresse

Joesley Day - 18/05/2017	0.04%
Auge pandemia: Março - 2020	-47.24%
Boa sorte Day - 10/11/2022	-2.93%
Greve dos caminhoneiros - 2018	0.99%
Precatórios - ago/nov 2021	1.36%
Crise de 2008	-



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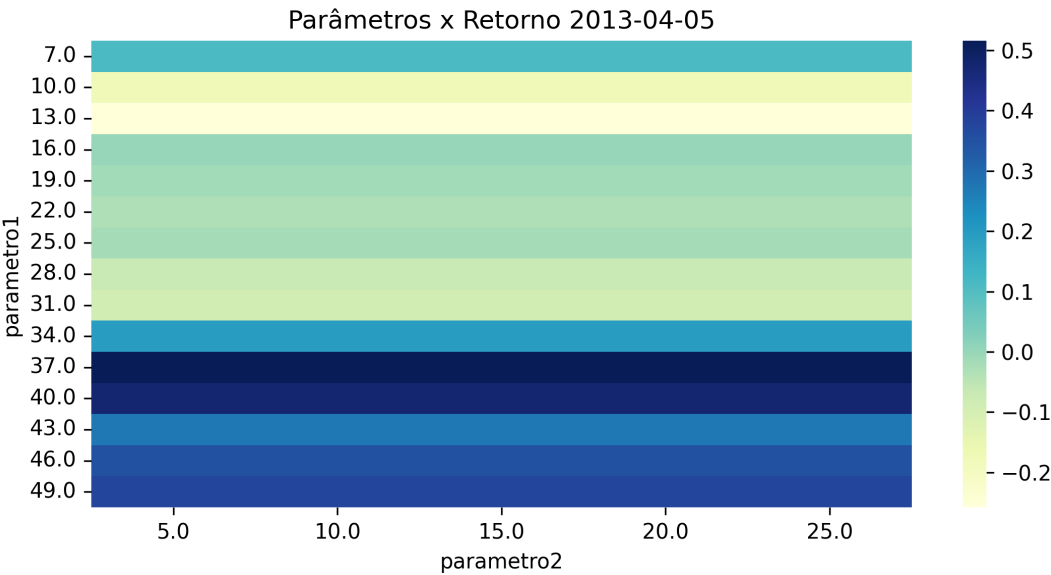
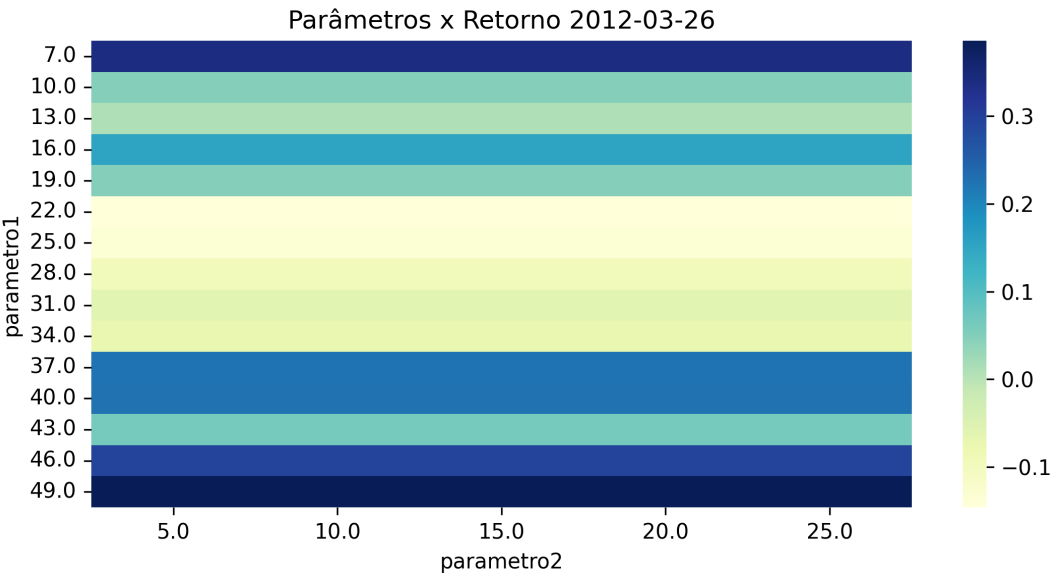
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Tabela resultados otimização

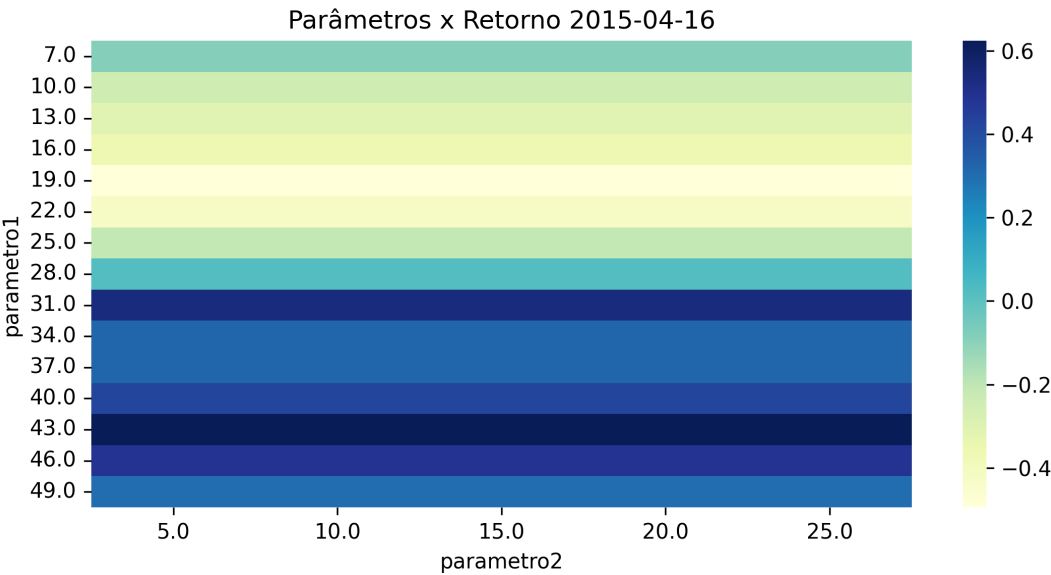
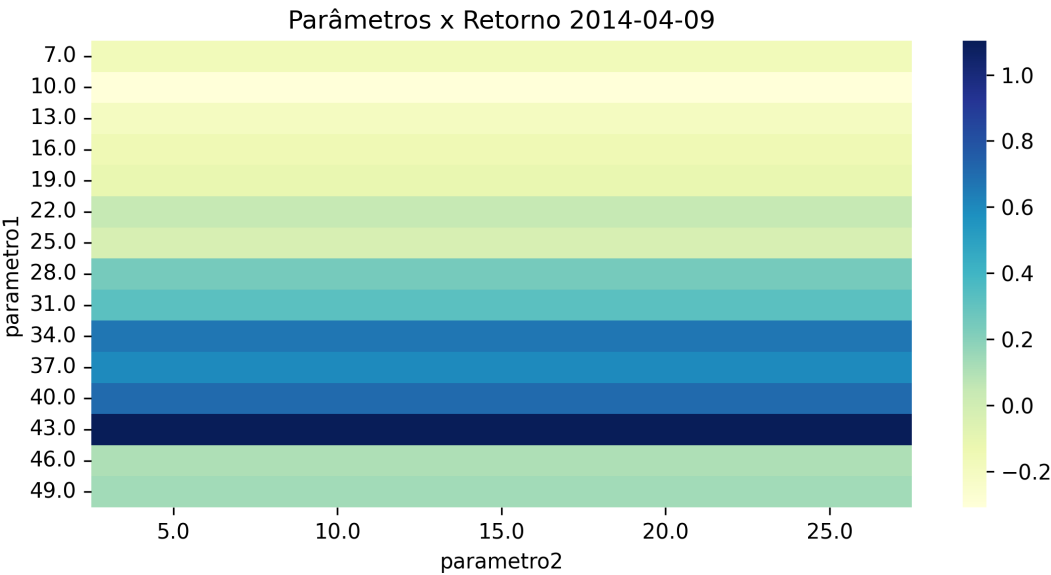
Data inicial IS	Data final IS	Retorno IS a.m.	Data inicial OOS	Data final OOS	Retorno OOS a.m.	Parâmetro 1	Parâmetro 2
2010-03-17	2012-03-26	1.37%	2012-03-27	2013-04-05	0.0%	49	5
2011-03-23	2013-04-05	1.75%	2013-04-08	2014-04-09	1.47%	37	5
2012-03-26	2014-04-09	3.14%	2014-04-10	2015-04-16	1.08%	43	5
2013-04-05	2015-04-16	2.04%	2015-04-17	2016-04-27	0.84%	43	5
2014-04-09	2016-04-27	3.09%	2016-04-28	2017-05-02	1.06%	40	5
2015-04-16	2017-05-02	3.35%	2017-05-03	2018-05-09	0.65%	40	5
2016-04-27	2018-05-09	2.77%	2018-05-10	2019-05-20	2.31%	16	5
2017-05-02	2019-05-20	1.99%	2019-05-21	2020-05-25	-2.73%	19	5
2018-05-09	2020-05-25	1.87%	2020-05-26	2021-05-31	1.79%	22	5
2019-05-20	2021-05-31	1.57%	2021-06-01	2022-06-03	0.64%	25	5
2020-05-25	2022-06-03	1.99%	2022-06-06	2023-04-18	1.32%	10	5

Retono médio IS	Retorno médio OOS
2.27%	0.77%

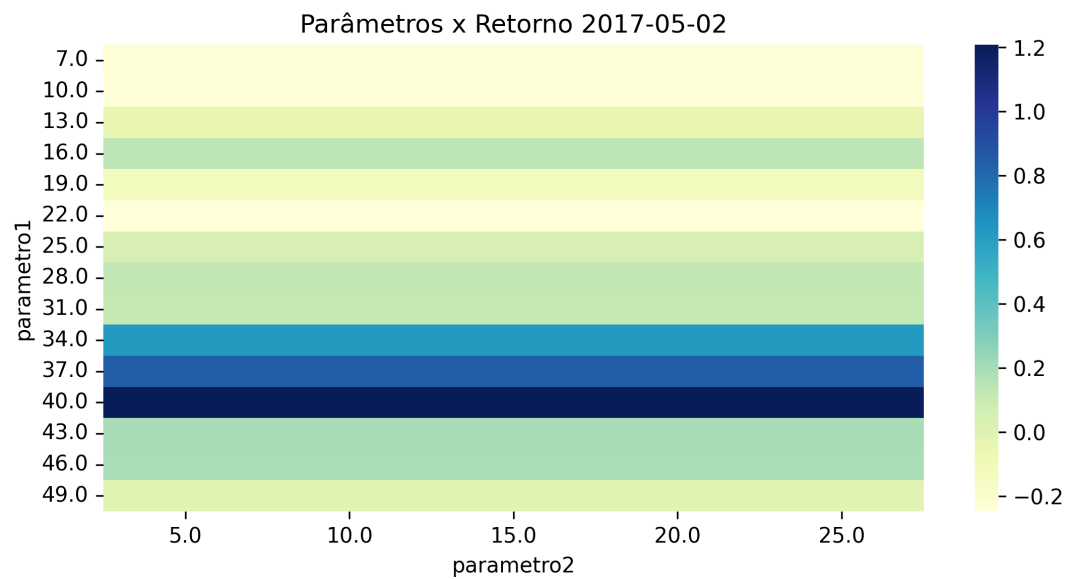
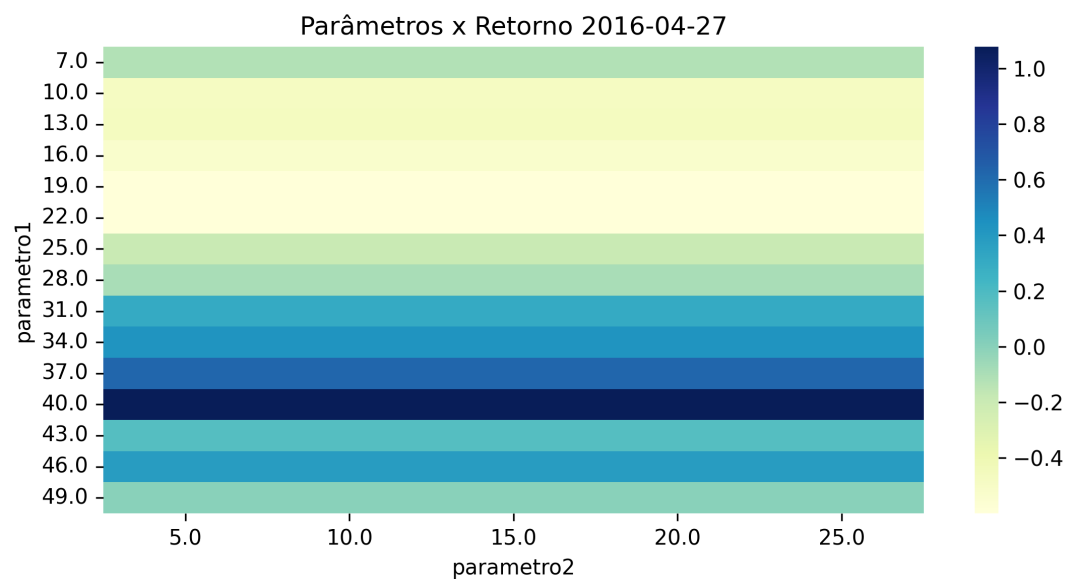
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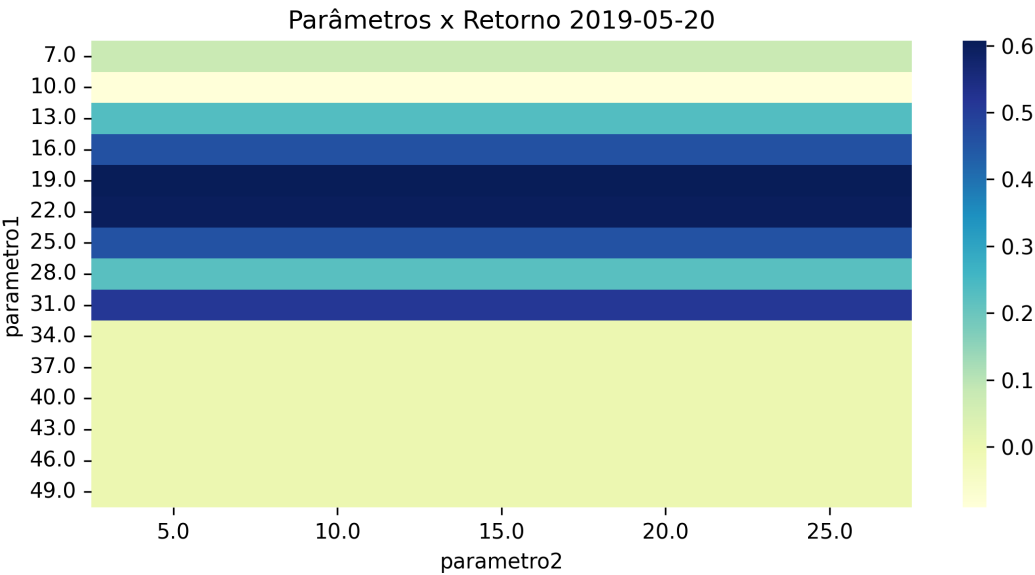
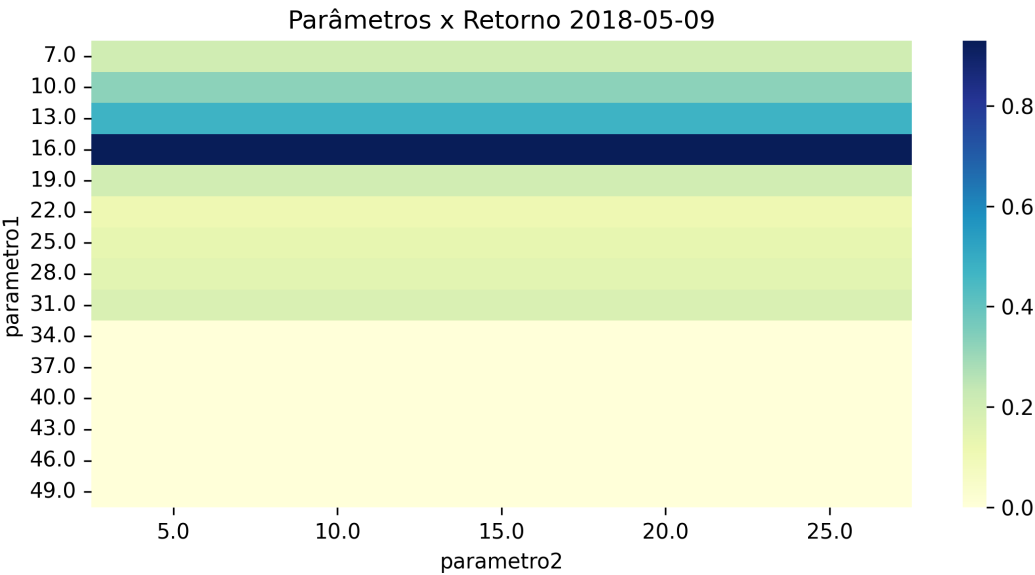
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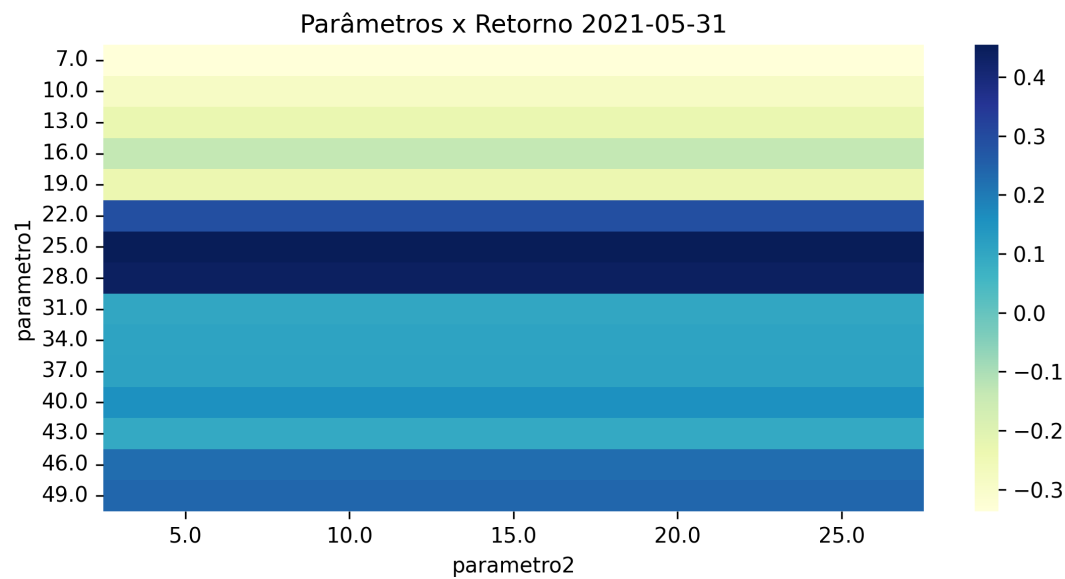
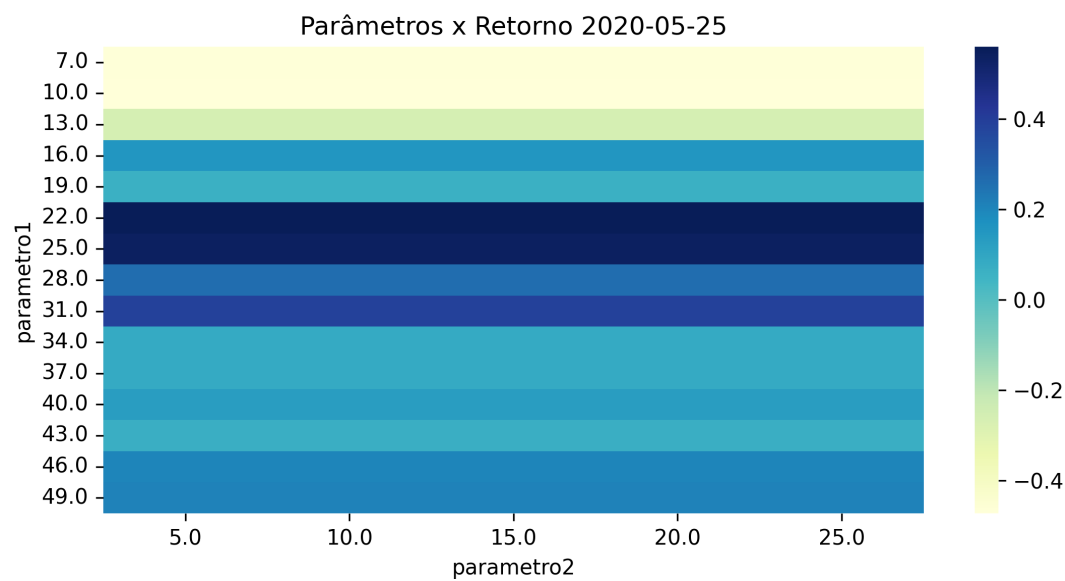
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