

## Relatório do Modelo

Dia inicial	2013-02-20
Dia final	2021-04-16
Dias totais	2018

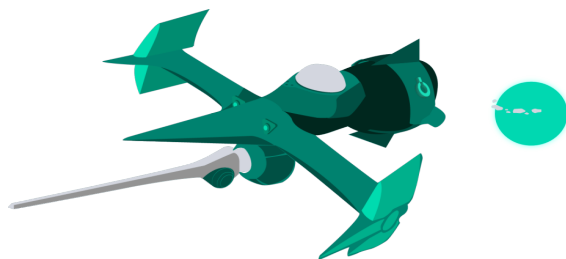


### Estatísticas de Retorno e Risco

Retorno acum. modelo	56.74%
Retorno acum. ativo	1114.05%
Retorno acum. CDI	96.36%
Retorno acum. IBOV	111.32%
Retorno a.a. modelo	5.77%
Vol 252d	35.69%
Índice Sharpe	-0.12
VAR diário 95%	-2.48%
Drawdown máximo	-45.36%

### Estatísticas de Trade

Número de trades	59
% Operações vencedoras	50.85%
% Operações perdedoras	49.15%
Média de ganhos	7.26%
Média de perdas	-5.7%
Expec. matemática por trade	0.89%
Tempo médio de operação	21
Maior sequência de vitória	4
Maior sequência de derrotas	4

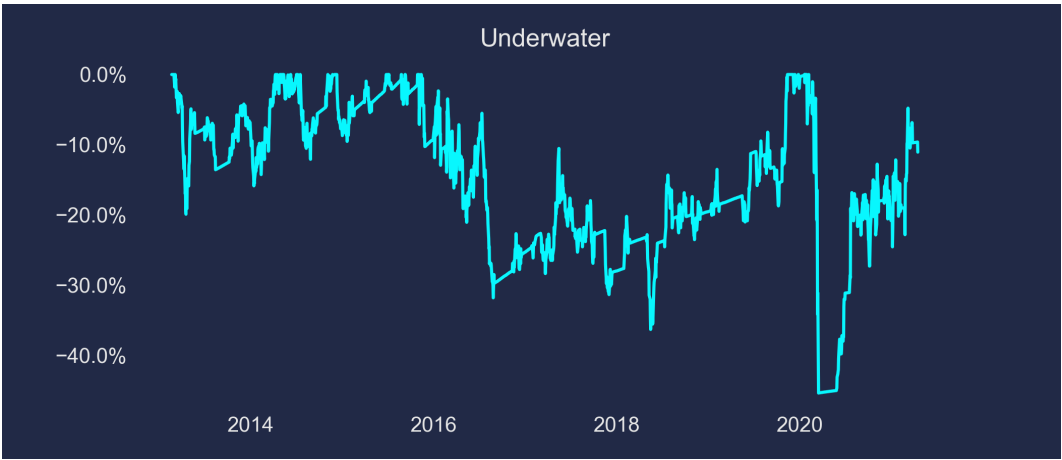
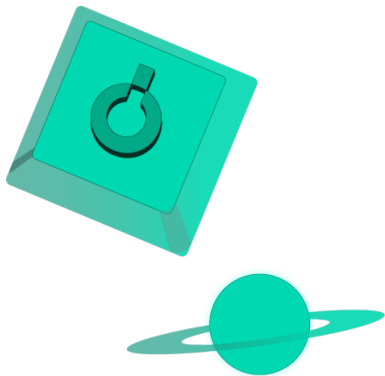


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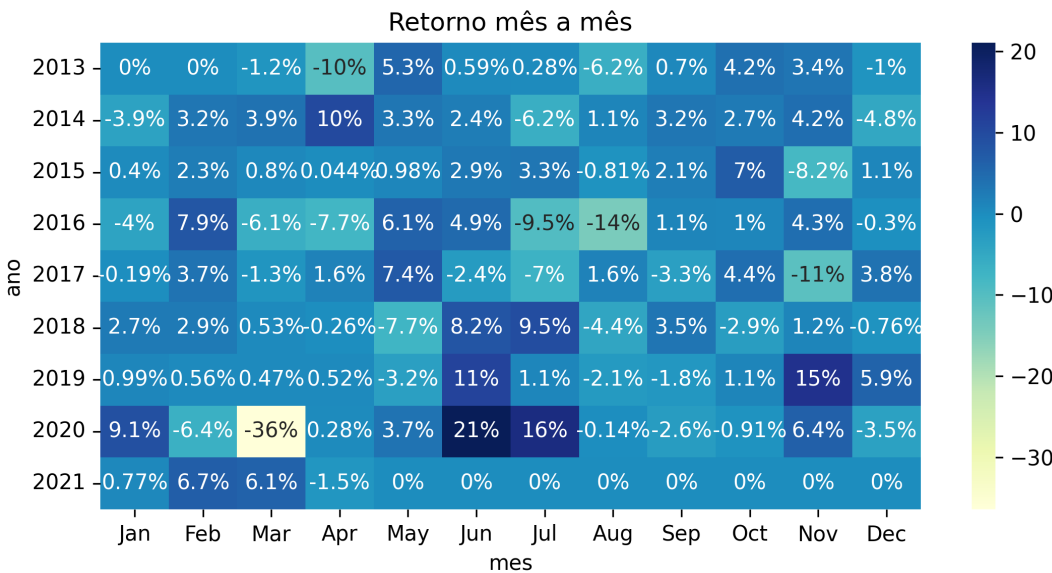
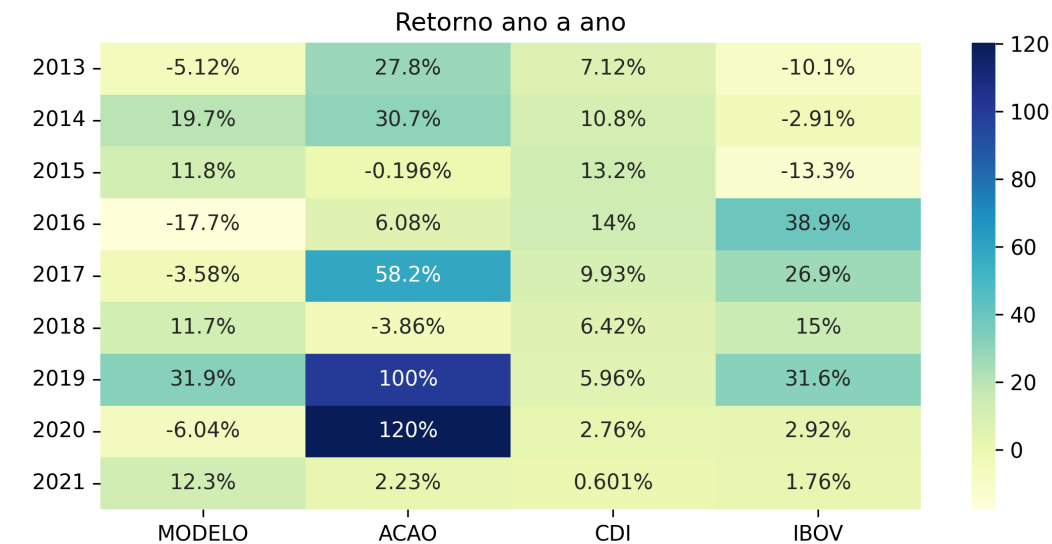


## Eventos de estresse

Joesley Day - 18/05/2017	-2.67%
Auge pandemia: Março - 2020	-41.6%
Boa sorte Day - 10/11/2022	-
Greve dos caminhoneiros - 2018	-7.95%
Precatórios - ago/nov 2021	-
Crise de 2008	-



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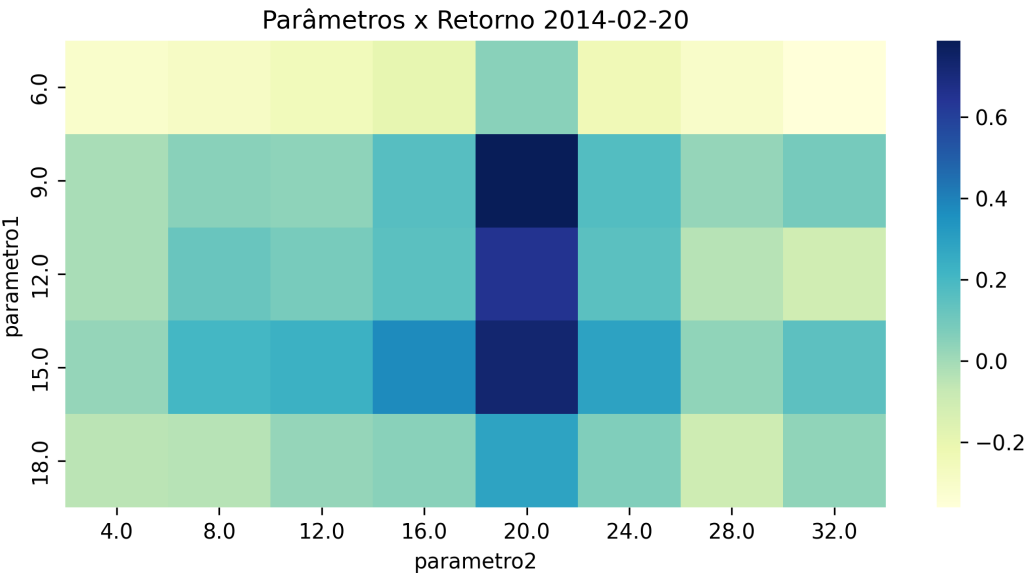
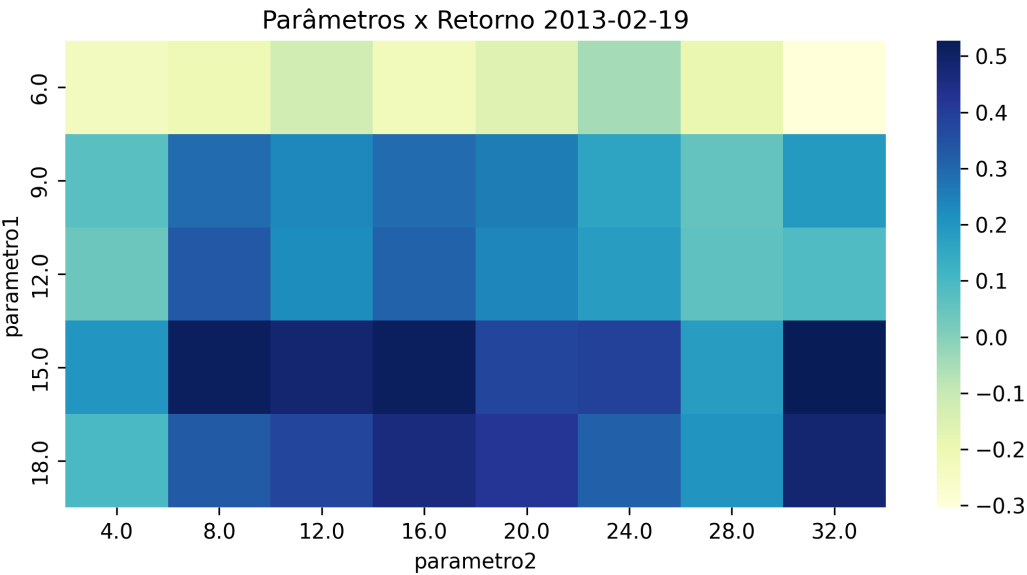
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Tabela resultados otimização

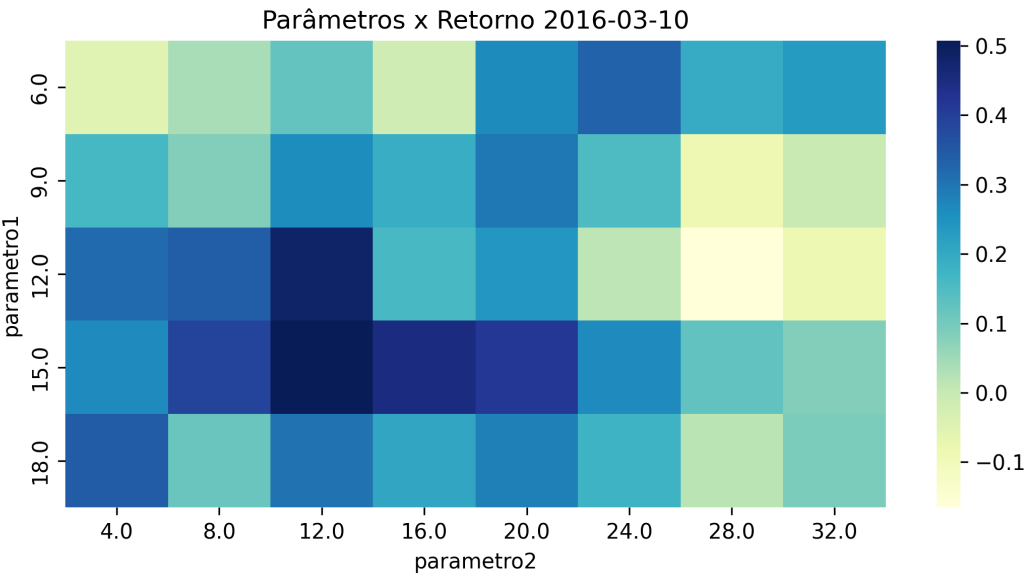
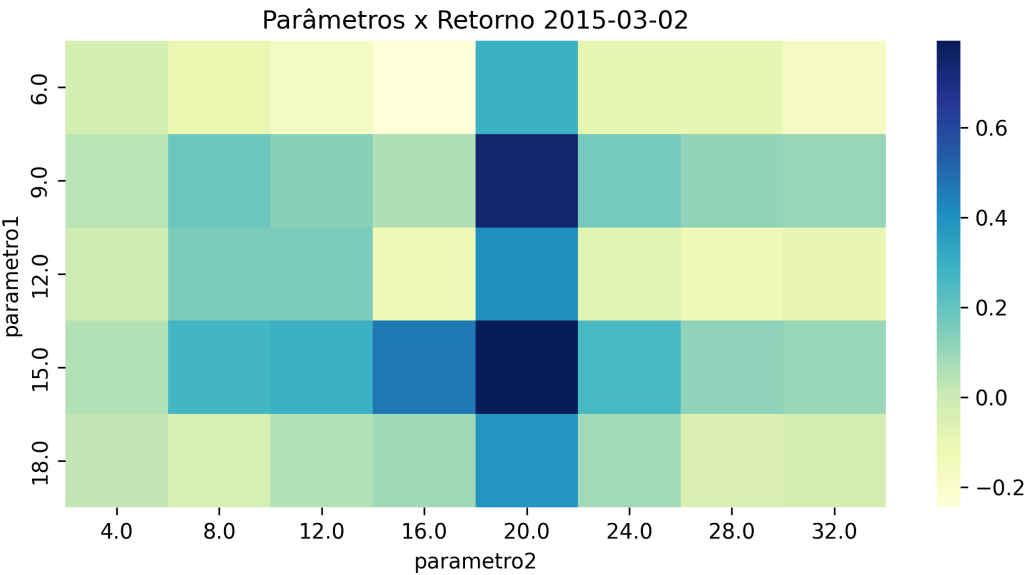
Data inicial IS	Data final IS	Retorno IS a.m.	Data inicial OOS	Data final OOS	Retorno OOS a.m.	Parâmetro 1	Parâmetro 2
2010-01-28	2013-02-19	1.18%	2013-02-20	2014-02-20	-0.76%	15	32
2011-02-03	2014-02-20	1.63%	2014-02-21	2015-03-02	2.08%	9	20
2012-02-07	2015-03-02	1.63%	2015-03-03	2016-03-10	0.64%	15	20
2013-02-19	2016-03-10	1.14%	2016-03-11	2017-03-14	-1.68%	15	12
2014-02-20	2017-03-14	1.22%	2017-03-15	2018-03-22	0.32%	15	16
2015-03-02	2018-03-22	1.01%	2018-03-23	2019-04-02	0.61%	15	24
2016-03-10	2019-04-02	1.03%	2019-04-03	2020-04-06	-1.45%	18	16
2017-03-14	2020-04-06	2.21%	2020-04-07	2021-04-14	4.26%	12	24
2018-03-22	2021-04-14	3.24%	2021-04-15	2021-04-16	-15.44%	12	24

Retono médio IS	Retorno médio OOS
1.59%	-1.27%

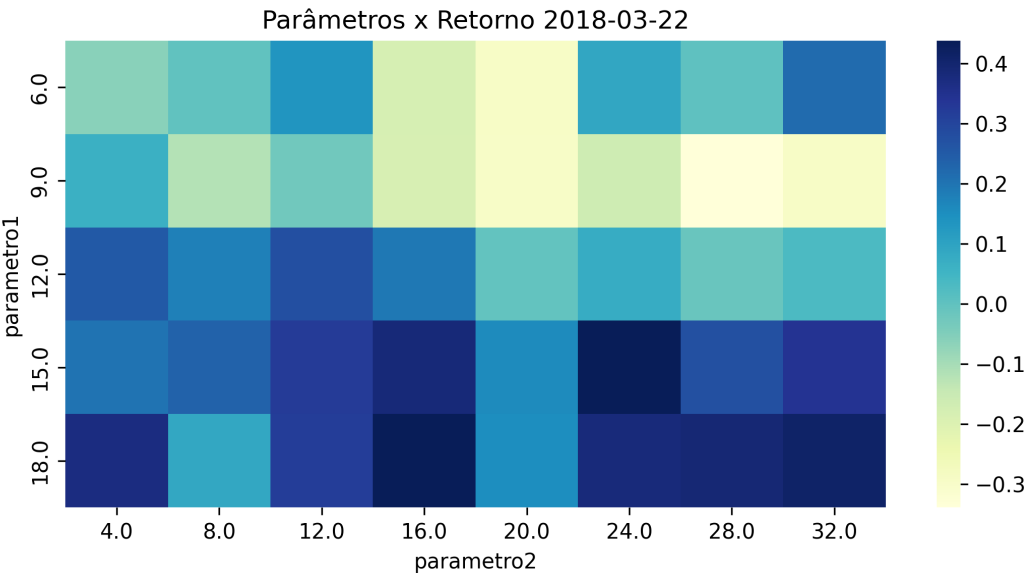
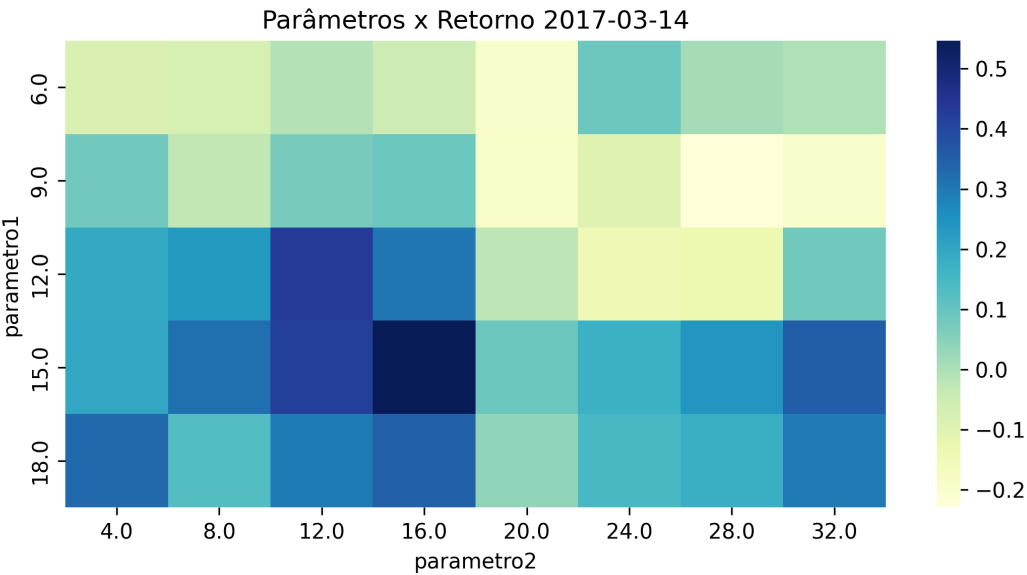
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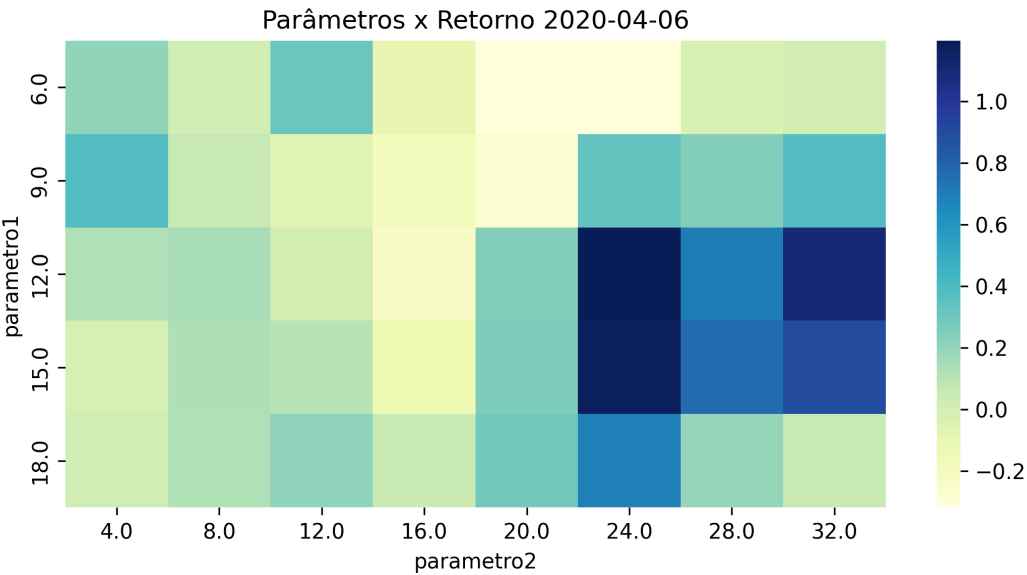
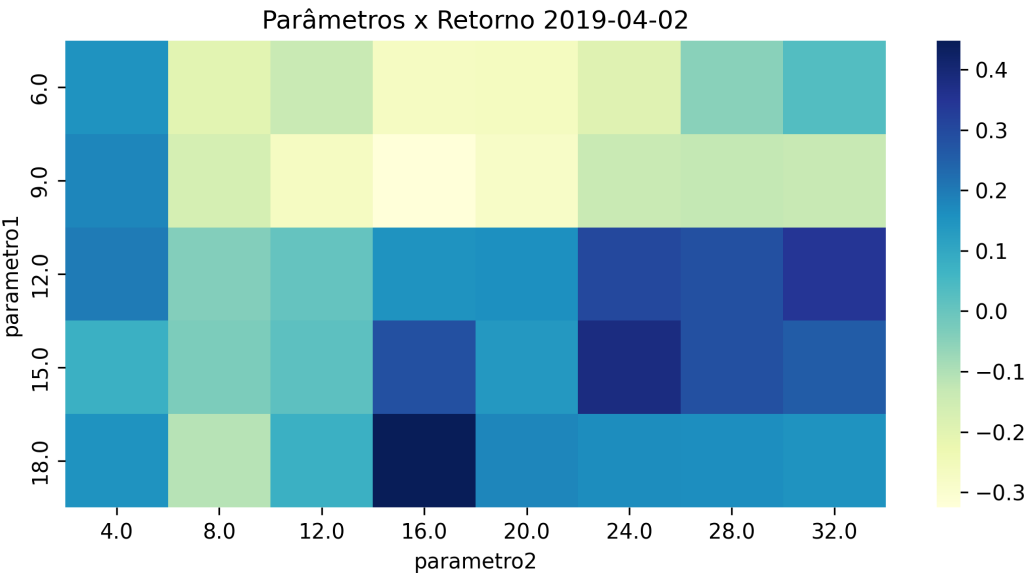
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