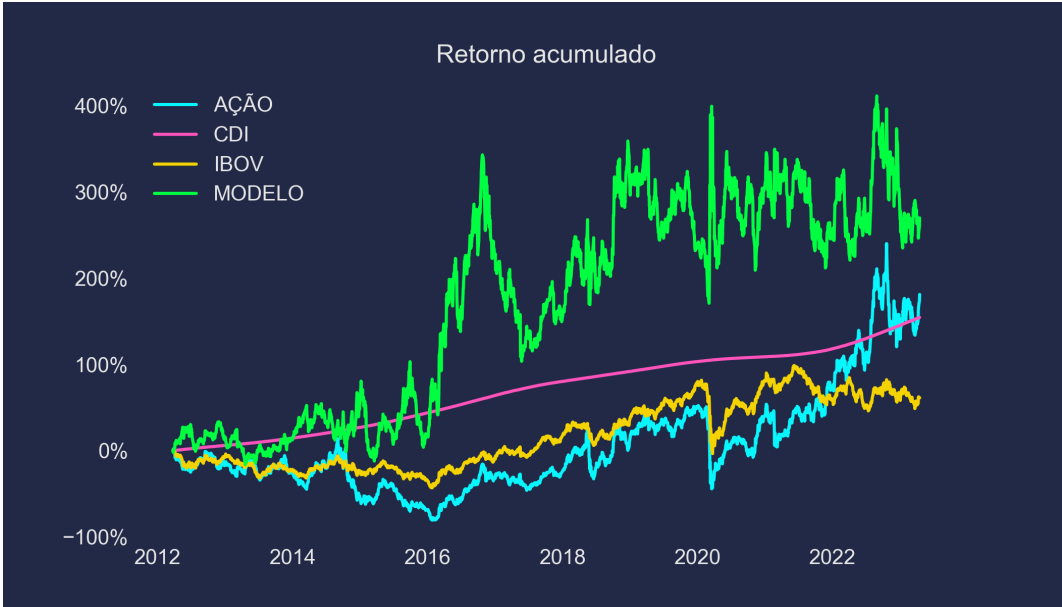


Relatório do Modelo

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

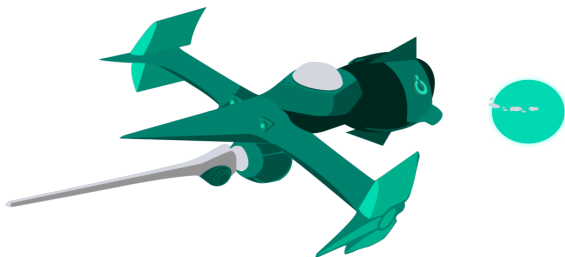


Estatísticas de Retorno e Risco

Retorno acum. modelo	269.54%
Retorno acum. ativo	180.96%
Retorno acum. CDI	154.41%
Retorno acum. IBOV	61.27%
Retorno a.a. modelo	12.77%
Vol 252d	41.08%
Índice Sharpe	0.08
VAR diário 95%	-4.6%
Drawdown máximo	-54.03%

Estatísticas de Trade

Número de trades	141
% Operações vencedoras	34.04%
% Operações perdedoras	65.96%
Média de ganhos	15.38%
Média de perdas	-5.37%
Expec. matemática por trade	1.69%
Tempo médio de operação	19
Maior sequência de vitória	5
Maior sequência de derrotas	8

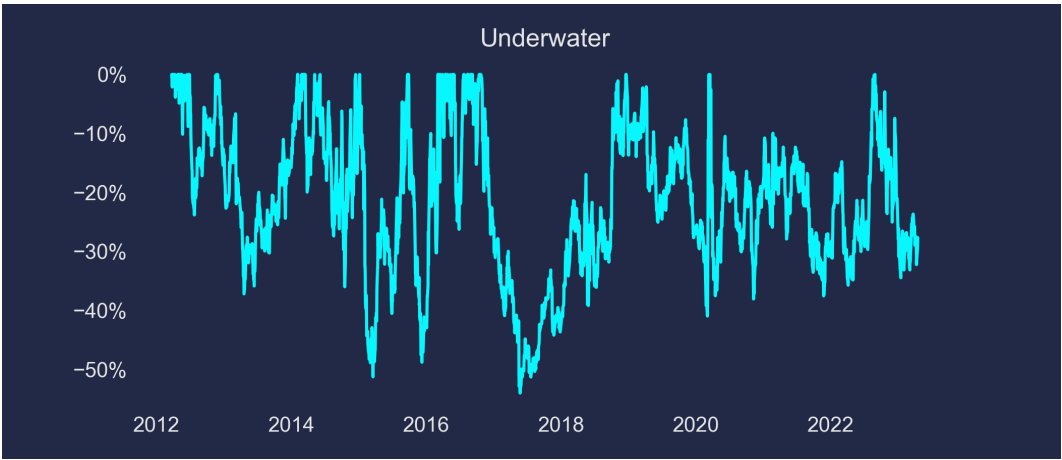
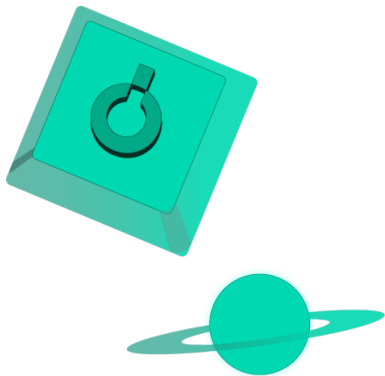


Relatório do Modelo

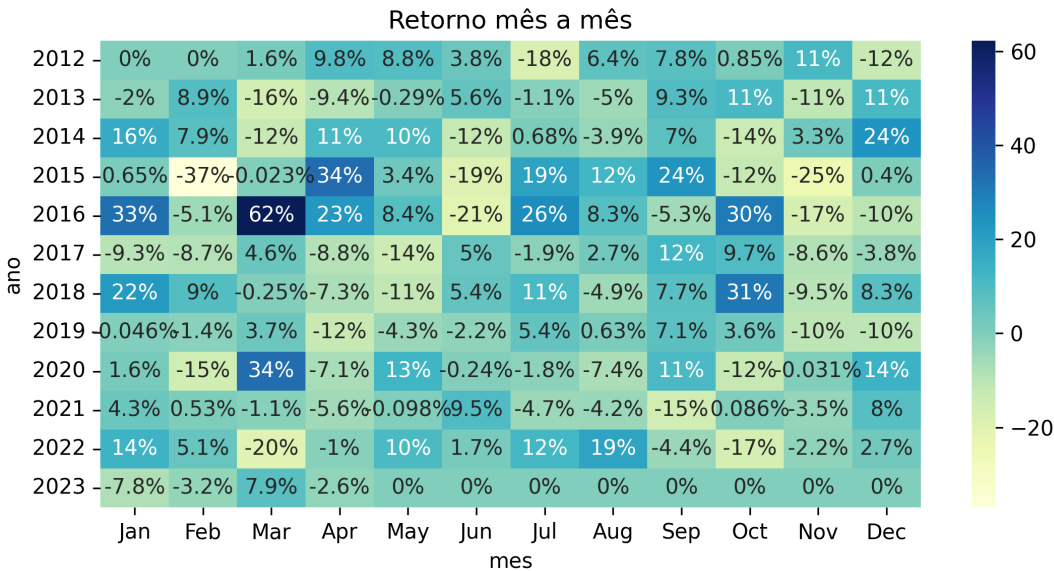
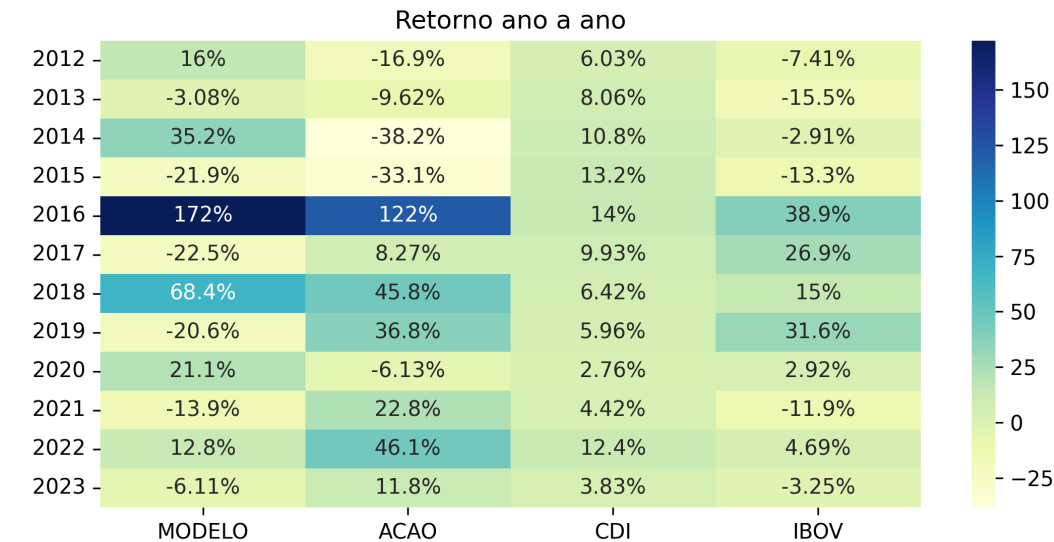


Eventos de estresse

Joesley Day - 18/05/2017	-15.76%
Auge pandemia: Março - 2020	40.23%
Boa sorte Day - 10/11/2022	2.98%
Greve dos caminhoneiros - 2018	-16.41%
Precatórios - ago/nov 2021	-16.89%
Crise de 2008	-



Relatório do Modelo



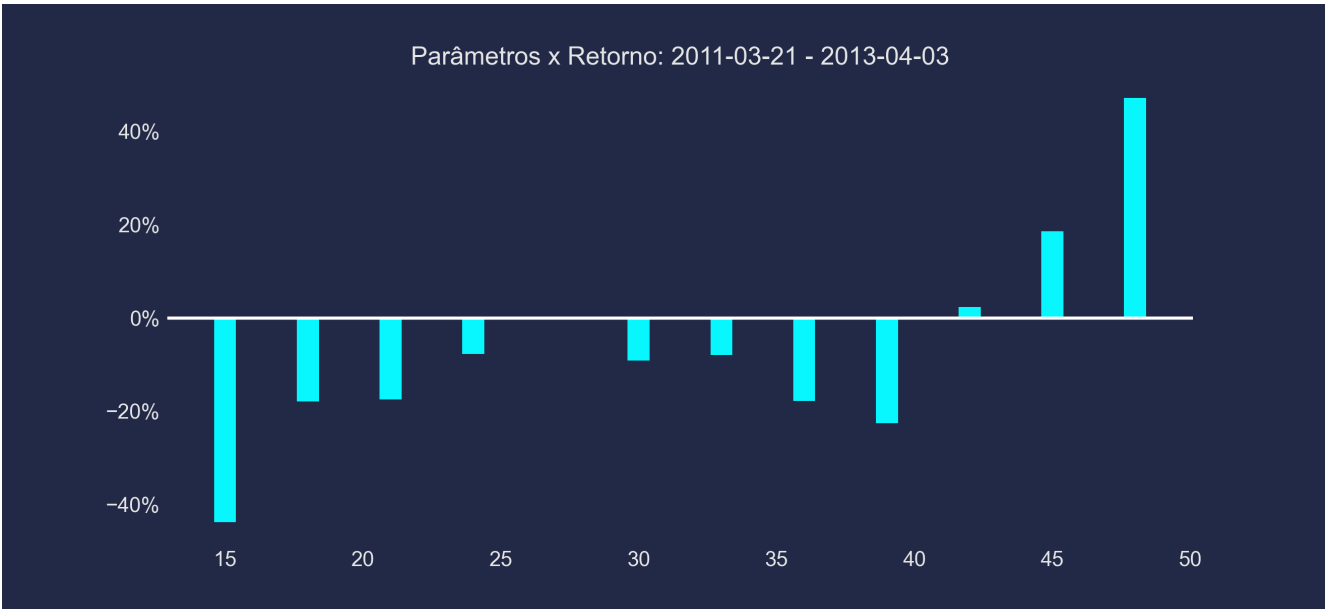
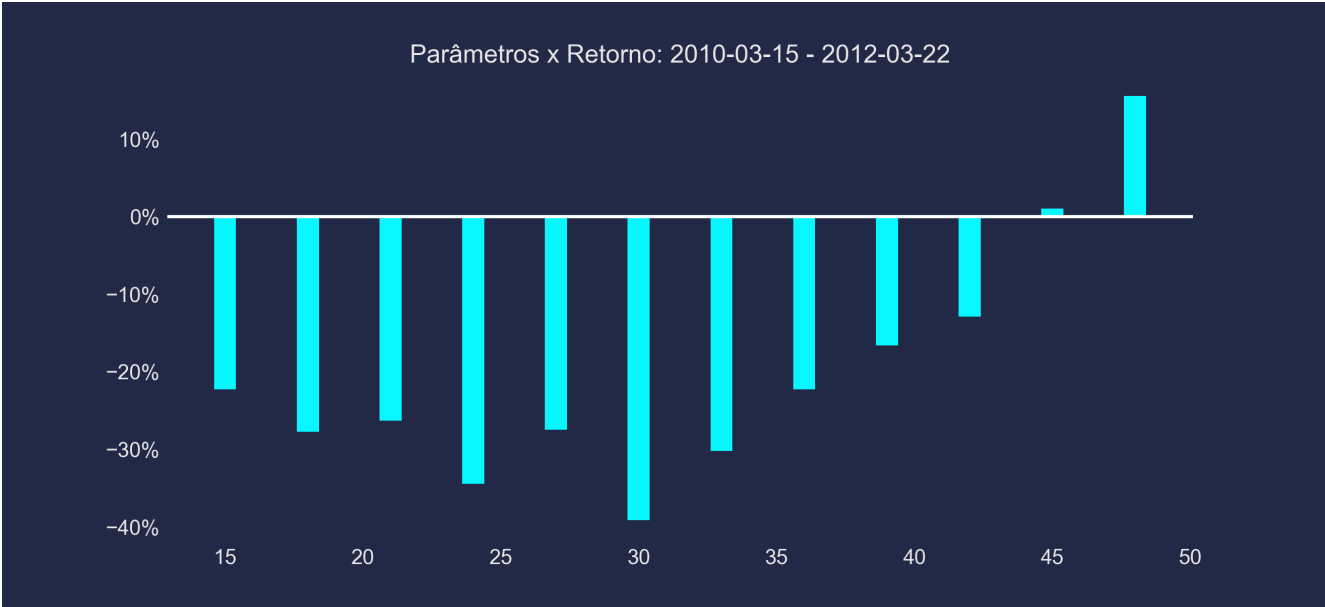
Relatório do Modelo

Tabela resultados otimização

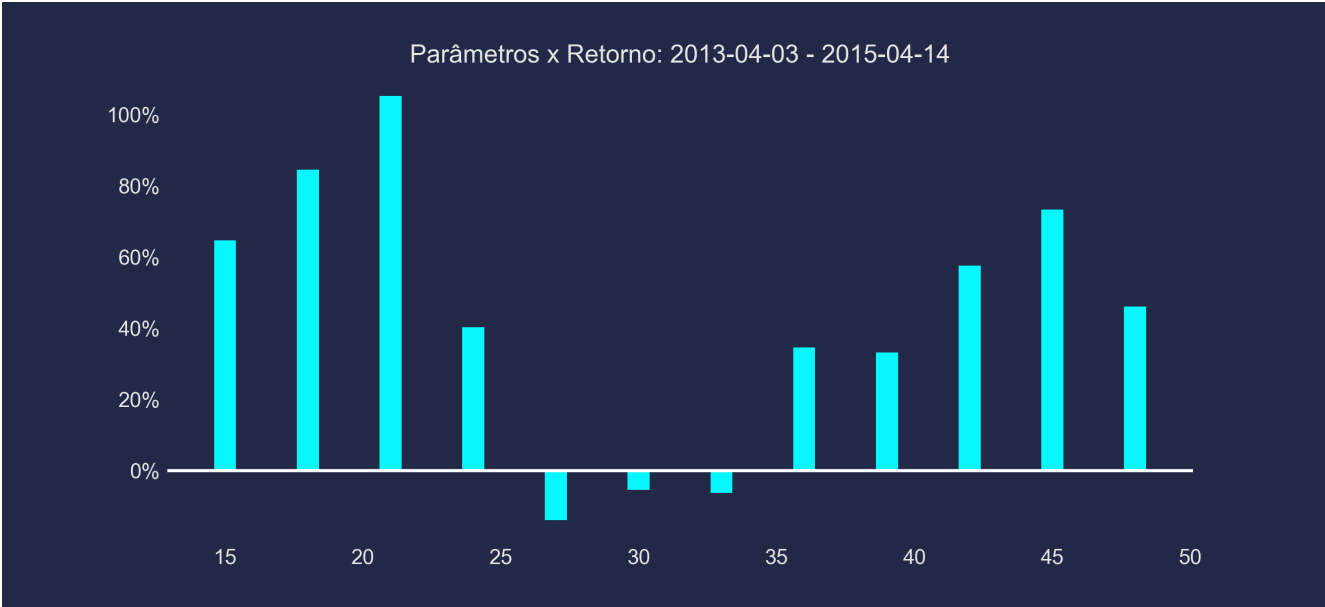
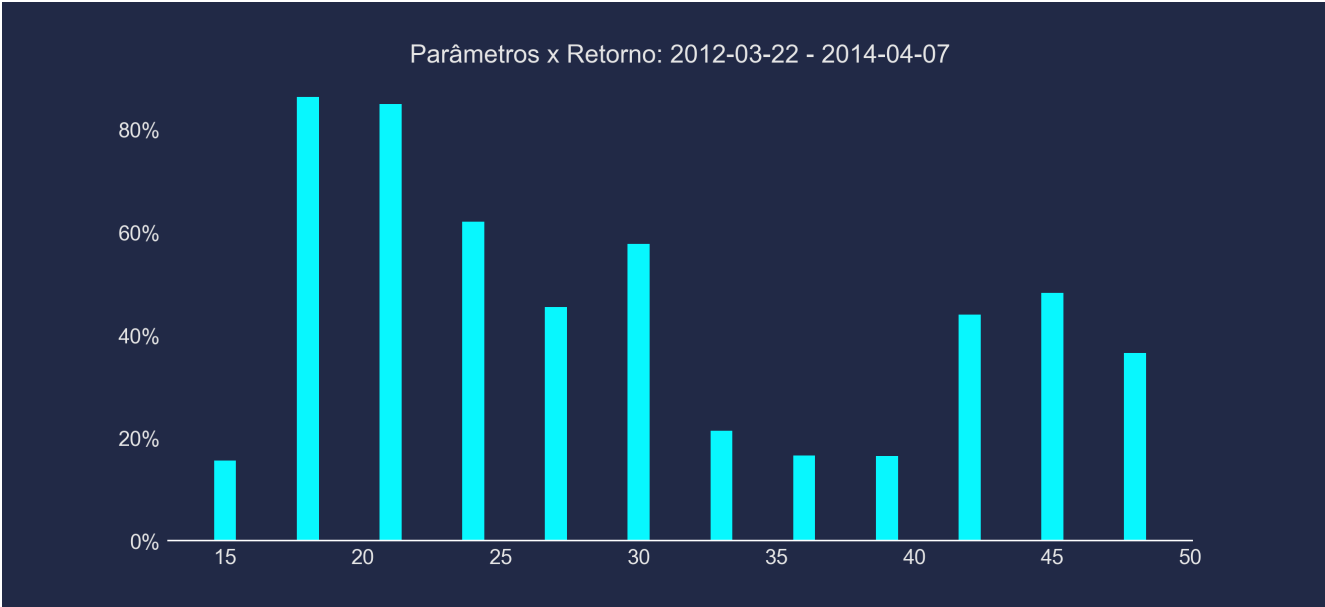
Data inicial IS	Data final IS	Retorno IS a.m.	Data inicial OOS	Data final OOS	Retorno OOS a.m.	Parâmetro 1	Parâmetro 2
2010-03-15	2012-03-22	0.6%	2012-03-23	2013-04-03	-0.09%	48	None
2011-03-21	2013-04-03	1.62%	2013-04-04	2014-04-07	2.69%	48	None
2012-03-22	2014-04-07	2.62%	2014-04-08	2015-04-14	-0.79%	18	None
2013-04-03	2015-04-14	3.04%	2015-04-15	2016-04-25	6.77%	21	None
2014-04-07	2016-04-25	3.33%	2016-04-26	2017-04-27	-0.37%	21	None
2015-04-14	2017-04-27	4.83%	2017-04-28	2018-05-07	1.33%	33	None
2016-04-25	2018-05-07	2.36%	2018-05-08	2019-05-16	2.4%	27	None
2017-04-27	2019-05-16	2.47%	2019-05-17	2020-05-21	-0.51%	24	None
2018-05-07	2020-05-21	2.85%	2020-05-22	2021-05-27	0.04%	15	None
2019-05-16	2021-05-27	1.88%	2021-05-28	2022-06-01	-0.46%	36	None
2020-05-21	2022-06-01	0.91%	2022-06-02	2023-04-18	0.2%	33	None

Retono médio IS	Retorno médio OOS
2.41%	1.02%

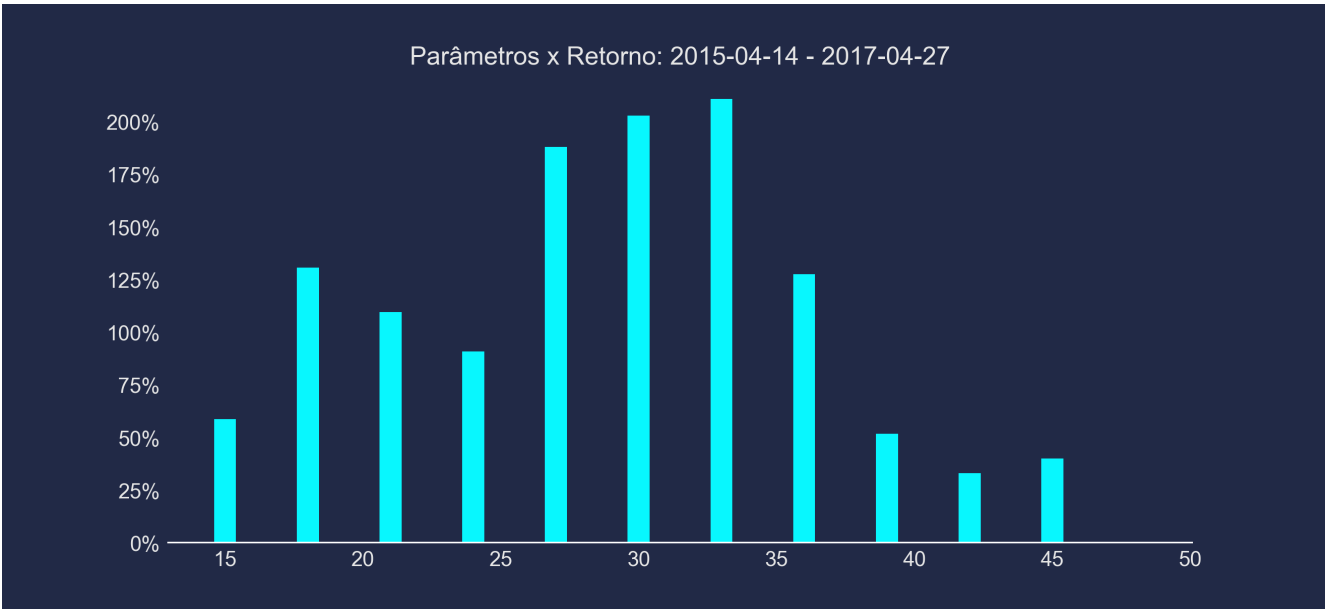
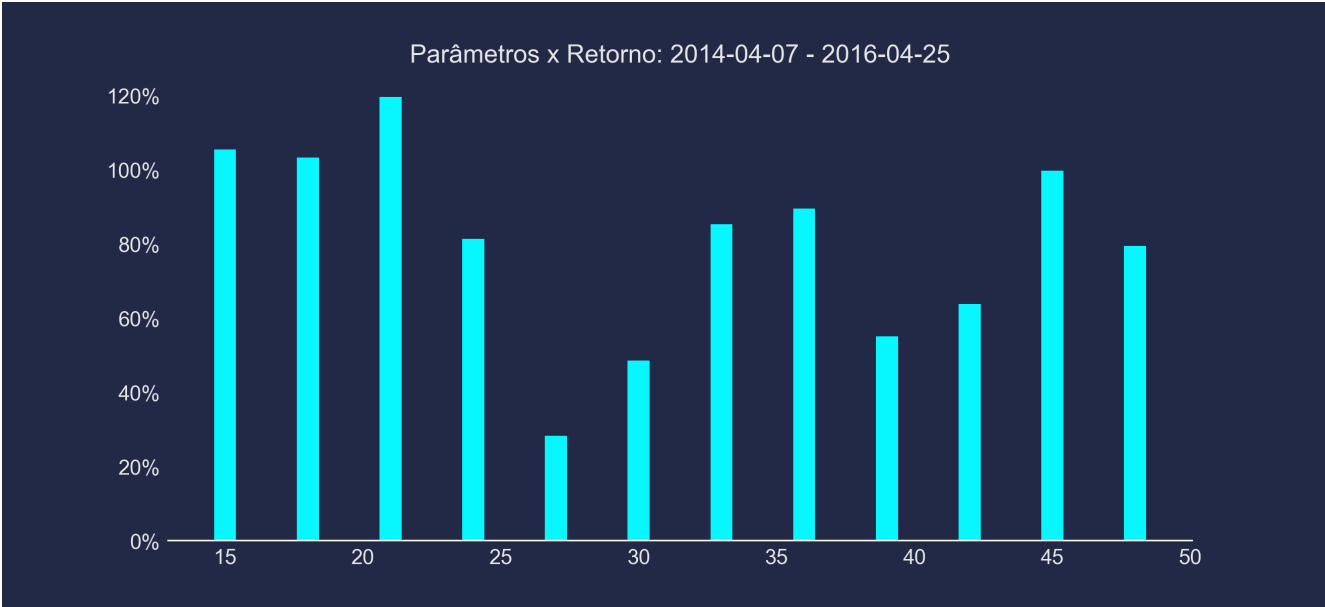
Relatório do Modelo



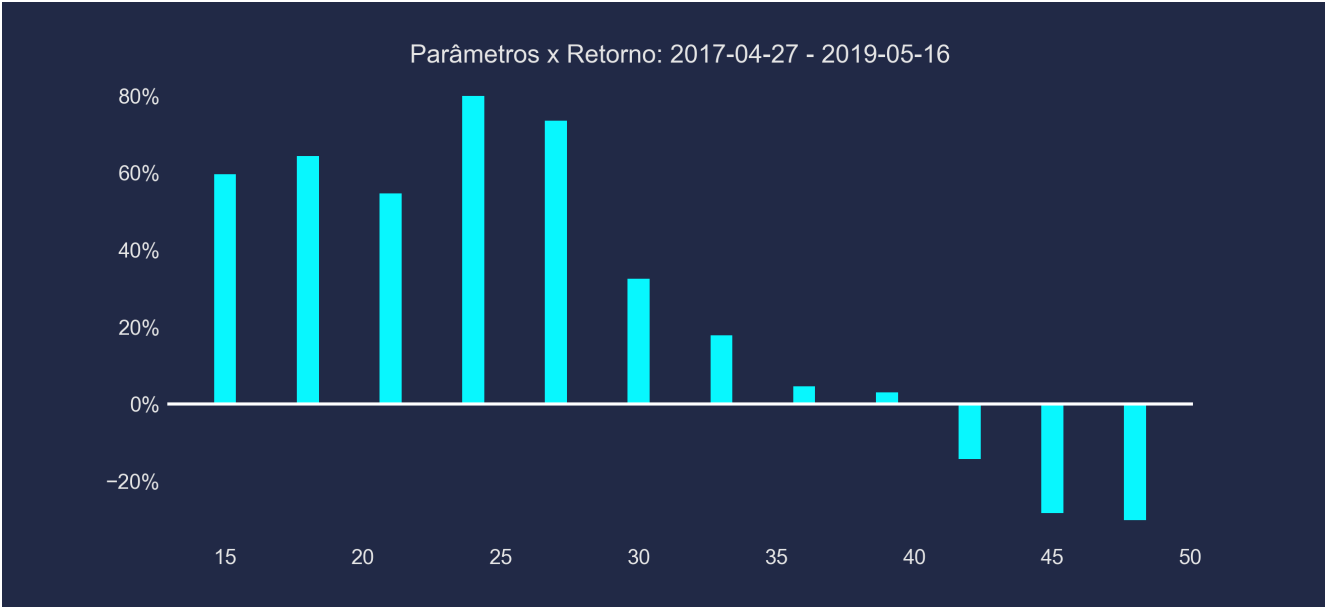
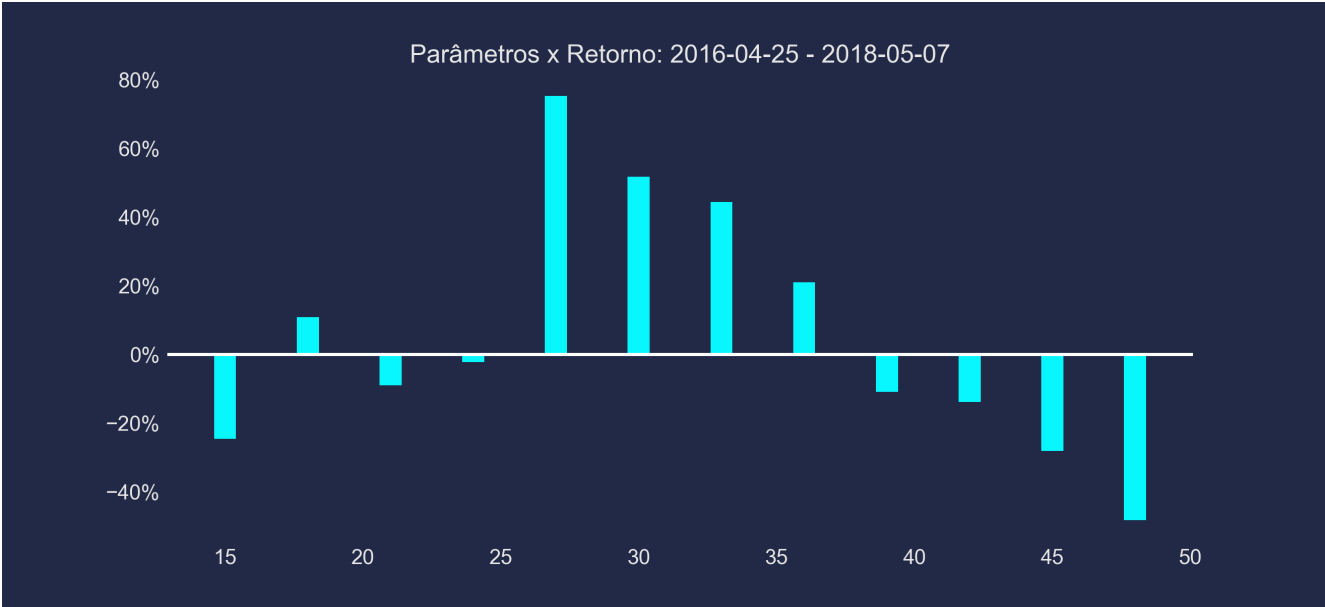
Relatório do Modelo



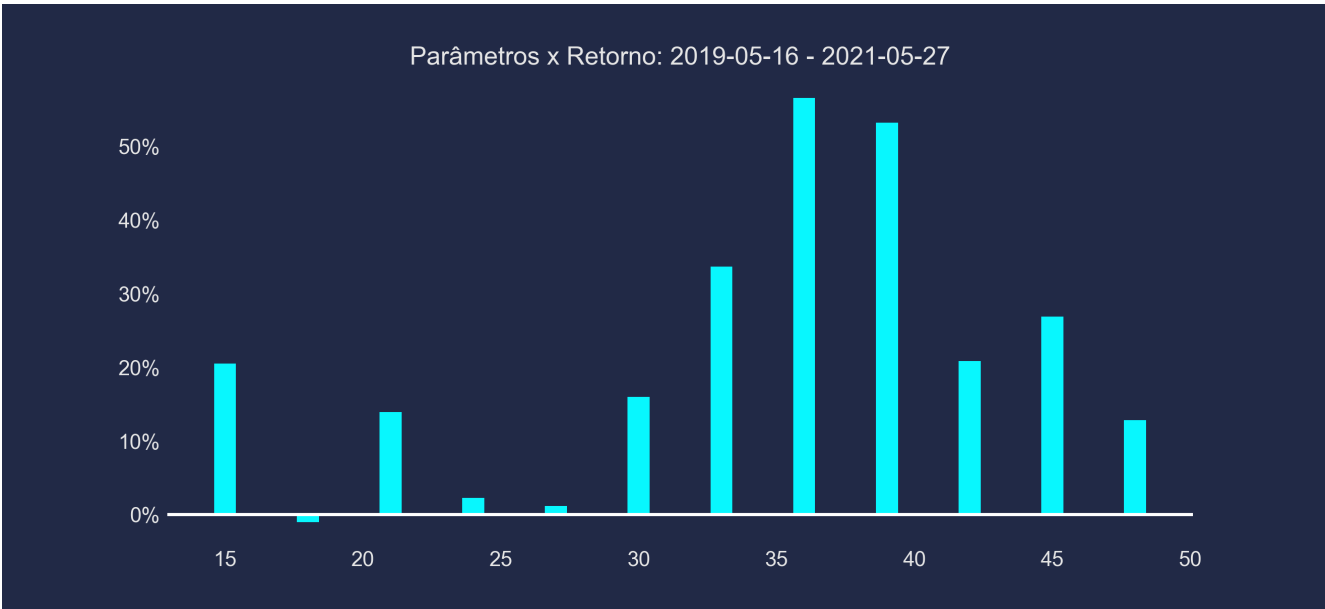
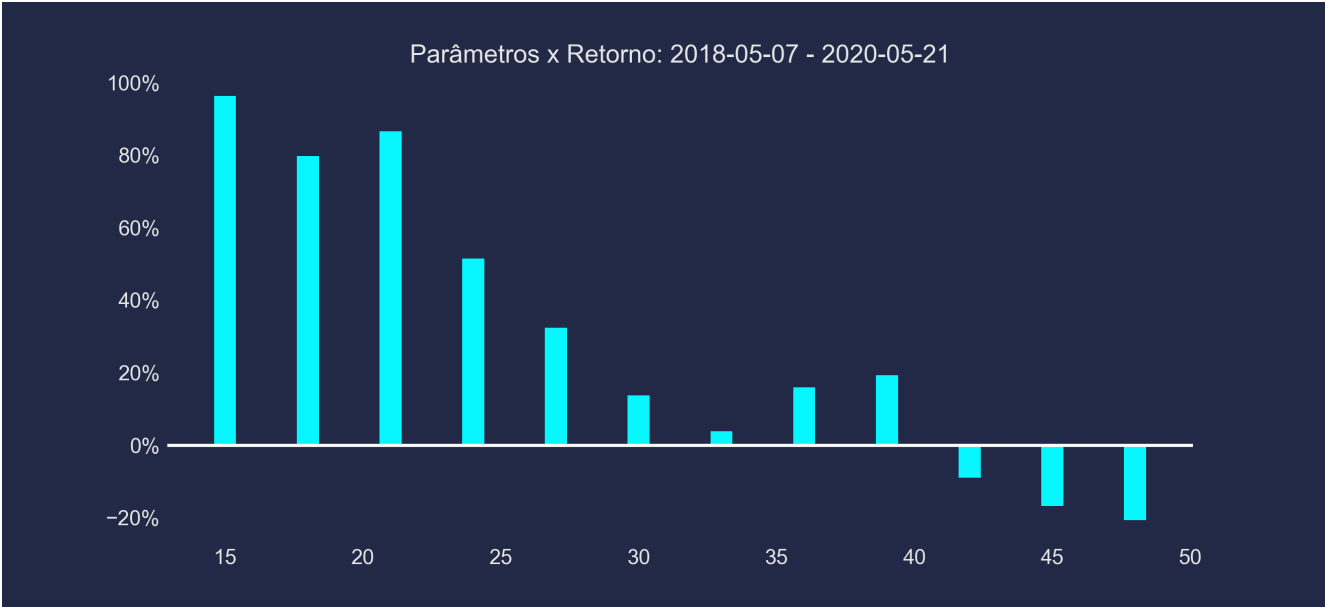
Relatório do Modelo



Relatório do Modelo



Relatório do Modelo



Relatório do Modelo

