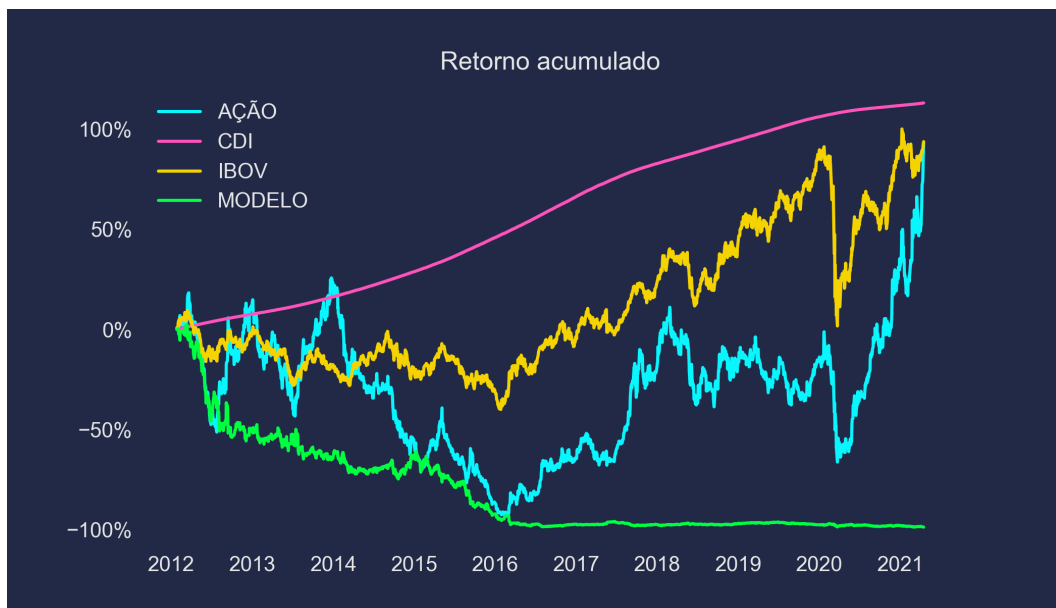


Relatório do Modelo

Dia inicial	2012-01-26
Dia final	2021-04-16
Dias totais	2279

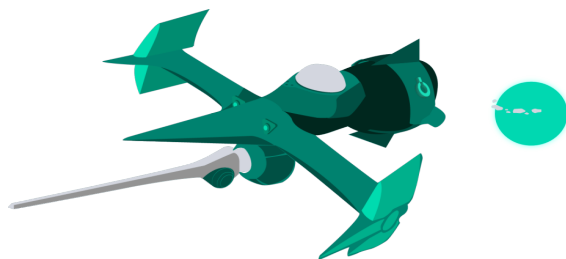


Estatísticas de Retorno e Risco

Retorno acum. modelo	-98.77%
Retorno acum. ativo	93.59%
Retorno acum. CDI	113.17%
Retorno acum. IBOV	93.83%
Retorno a.a. modelo	-38.51%
Vol 252d	52.18%
Índice Sharpe	-0.85
VAR diário 95%	-5.51%
Drawdown máximo	-98.8%

Estatísticas de Trade

Número de trades	264
% Operações vencedoras	61.74%
% Operações perdedoras	38.26%
Média de ganhos	4.43%
Média de perdas	-10.17%
Expec. matemática por trade	-1.16%
Tempo médio de operação	6
Maior sequência de vitória	8
Maior sequência de derrotas	3

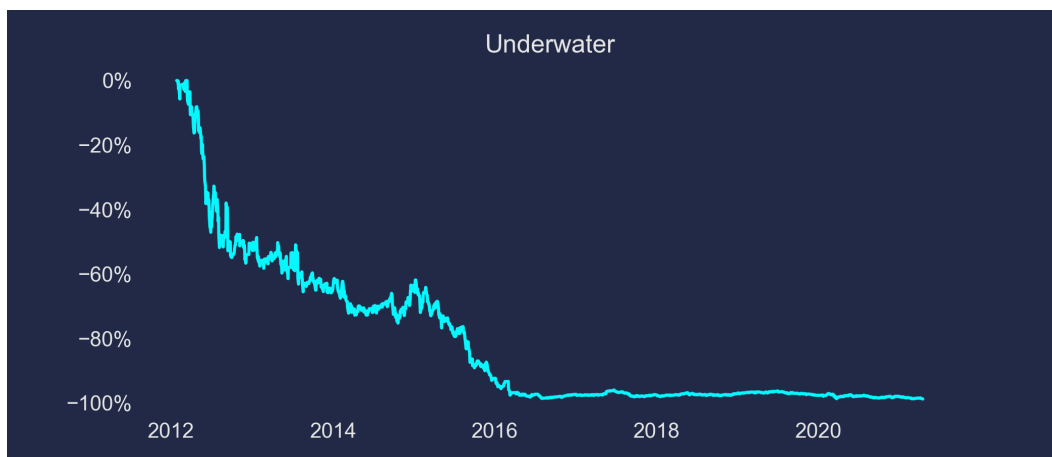
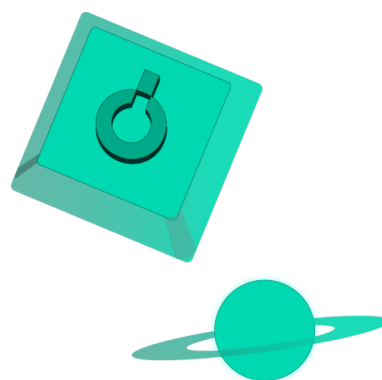


Relatório do Modelo

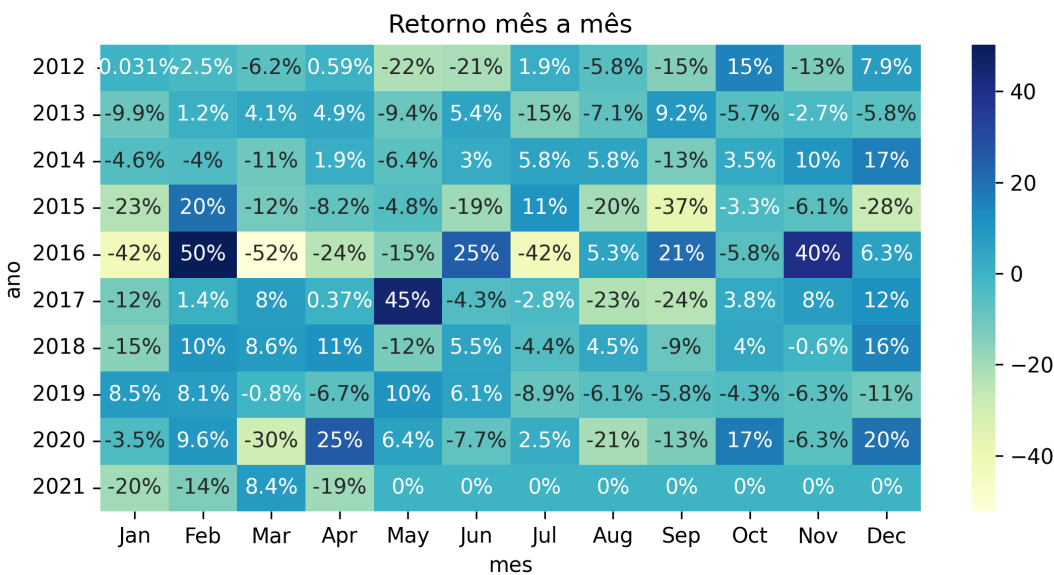
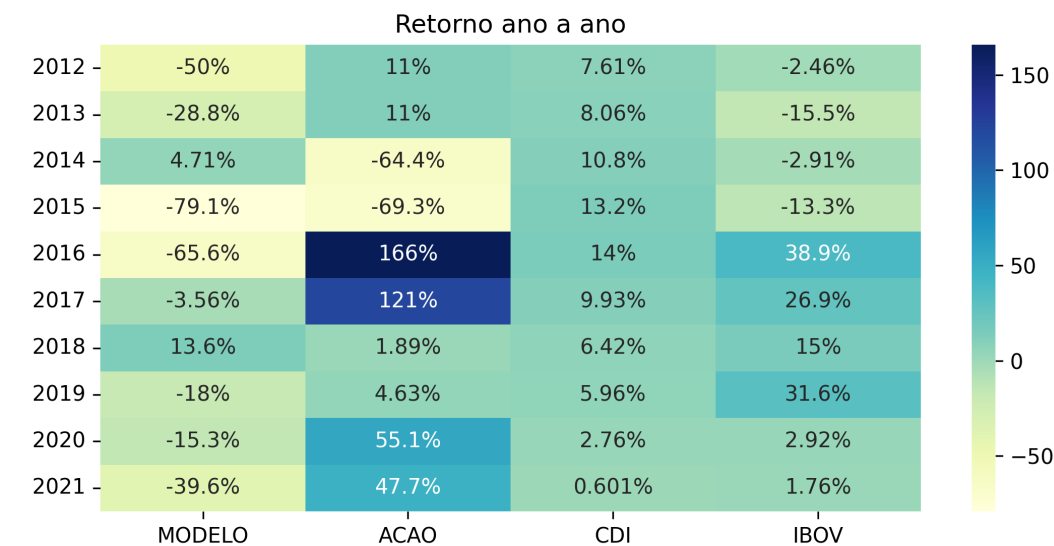


Eventos de estresse

Joesley Day - 18/05/2017	16.2%
Auge pandemia: Março - 2020	-32.29%
Boa sorte Day - 10/11/2022	-
Greve dos caminhoneiros - 2018	-0.71%
Precatórios - ago/nov 2021	-
Crise de 2008	-



Relatório do Modelo



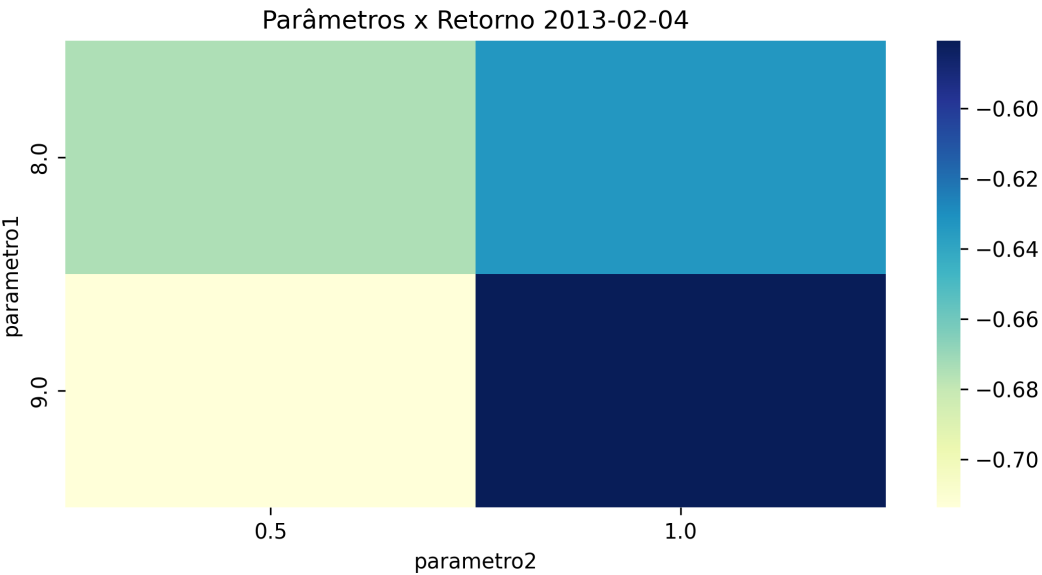
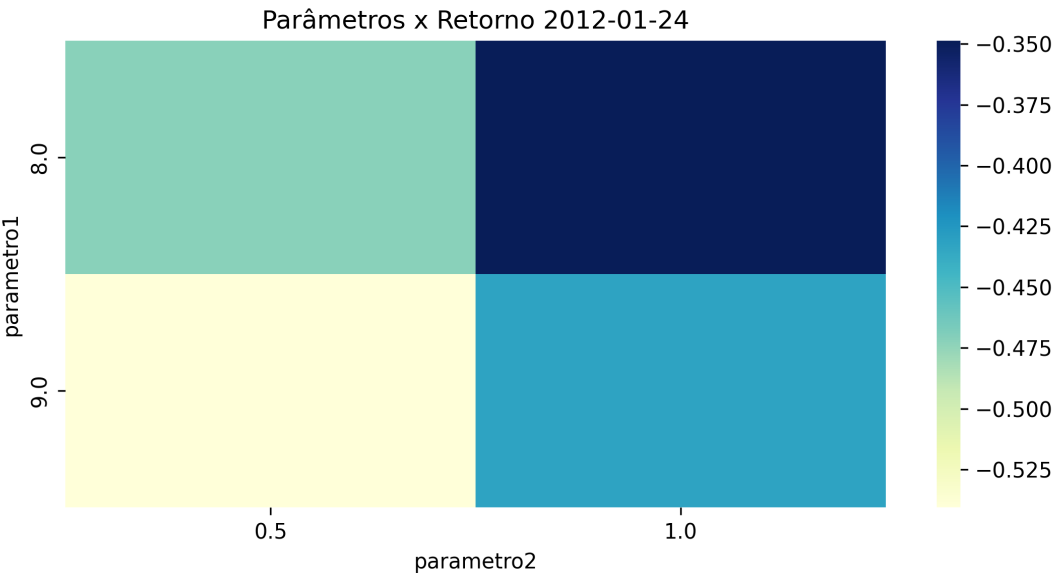
Relatório do Modelo

Tabela resultados otimização

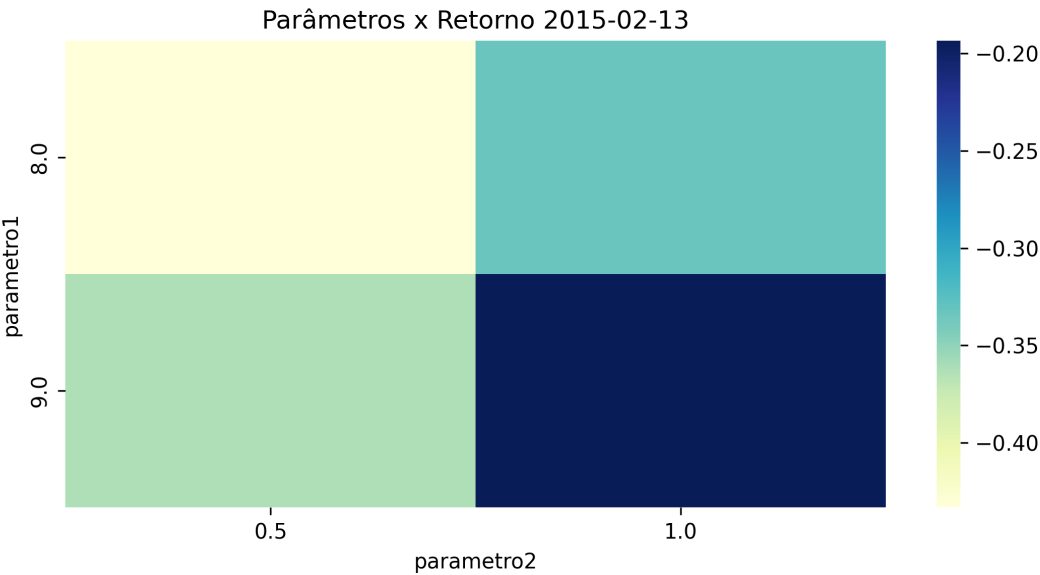
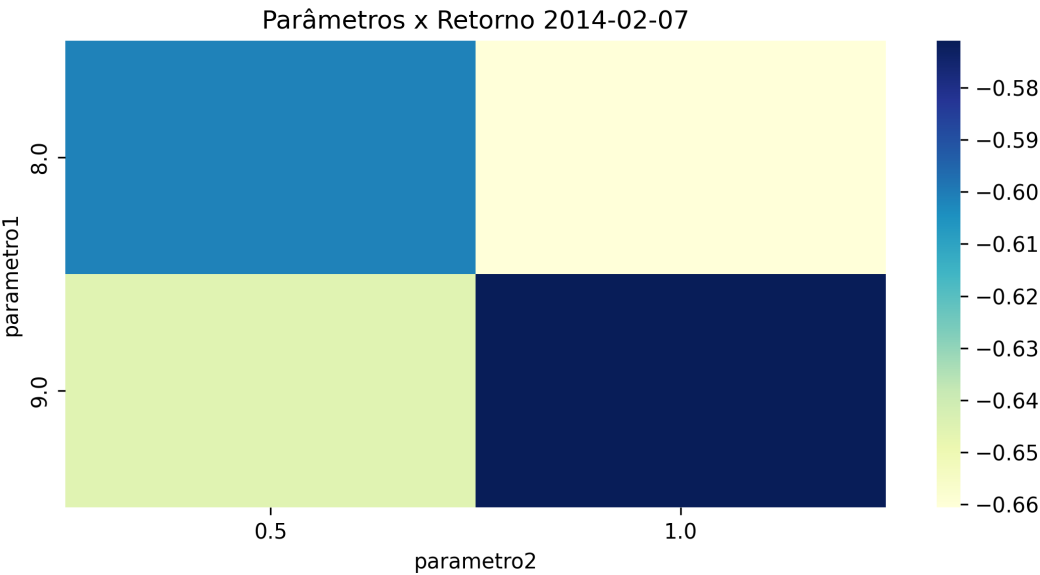
Data inicial IS	Data final IS	Retorno IS a.m.	Data inicial OOS	Data final OOS	Retorno OOS a.m.	Parâmetro 1	Parâmetro 2
2010-01-14	2012-01-24	-1.77%	2012-01-26	2013-02-04	-6.73%	8	1.0
2011-01-20	2013-02-04	-3.55%	2013-02-05	2014-02-07	-1.68%	9	1.0
2012-01-24	2014-02-07	-3.46%	2014-02-10	2015-02-13	-0.09%	9	1.0
2013-02-04	2015-02-13	-0.89%	2015-02-18	2016-02-26	-12.76%	9	1.0
2014-02-07	2016-02-26	-6.69%	2016-02-29	2017-03-01	-8.2%	8	1.0
2015-02-13	2017-03-01	-9.8%	2017-03-02	2018-03-09	-0.17%	8	1.0
2016-02-26	2018-03-09	-4.27%	2018-03-12	2019-03-20	2.49%	8	1.0
2017-03-01	2019-03-20	1.15%	2019-03-21	2020-03-24	-6.59%	8	1.0
2018-03-09	2020-03-24	-1.62%	2020-03-25	2021-03-31	0.62%	8	0.5
2019-03-20	2021-03-31	-3.12%	2021-04-01	2021-04-16	-33.39%	8	0.5

Retono médio IS	Retorno médio OOS
-3.4%	-6.65%

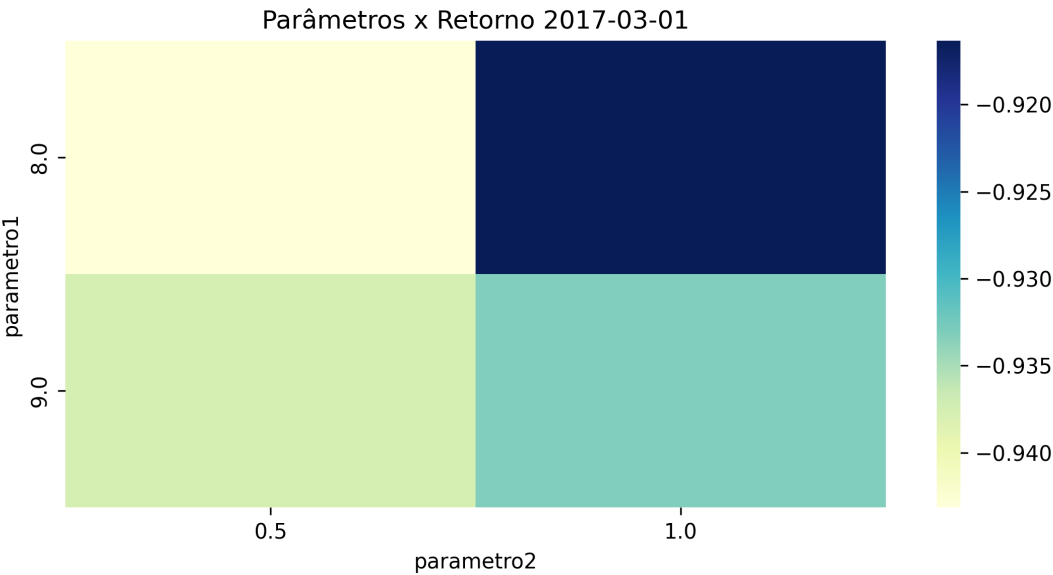
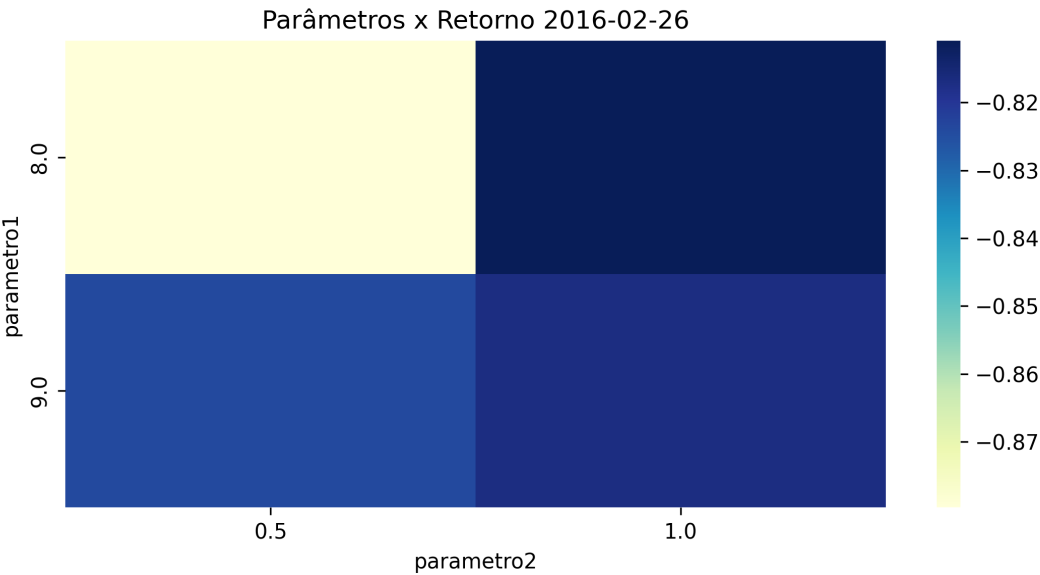
Relatório do Modelo



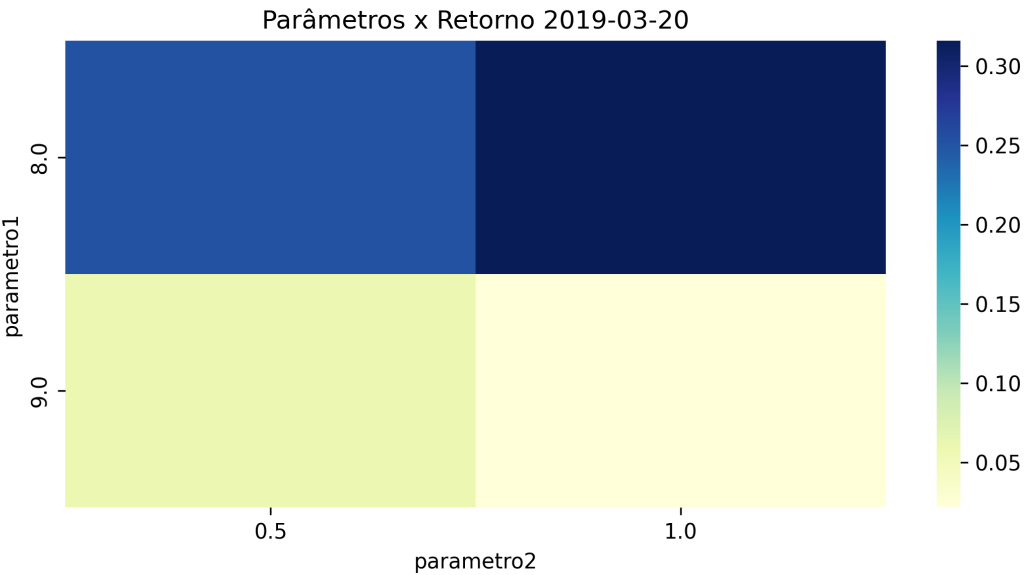
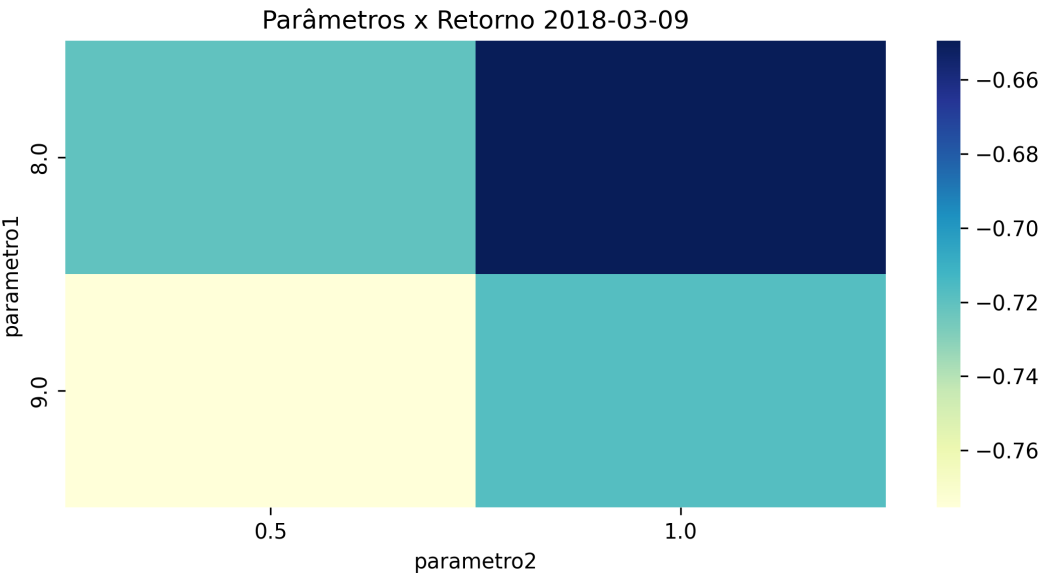
Relatório do Modelo



Relatório do Modelo



Relatório do Modelo



Relatório do Modelo

