

Relatório do Modelo

| | |
|-------------|------------|
| Dia inicial | 2002-02-08 |
| Dia final | 2021-10-28 |
| Dias totais | 4937 |

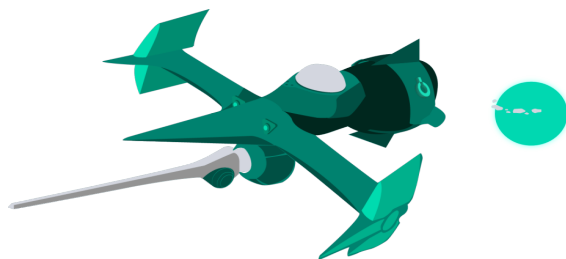


Estatísticas de Retorno e Risco

| | |
|----------------------|-----------|
| Retorno acum. modelo | -4.2% |
| Retorno acum. ativo | 17429.42% |
| Retorno acum. CDI | 751.73% |
| Retorno acum. IBOV | 733.39% |
| Retorno a.a. modelo | -0.22% |
| Vol 252d | 36.97% |
| Índice Sharpe | -0.35 |
| VAR diário 95% | -3.02% |
| Drawdown máximo | -71.04% |

Estatísticas de Trade

| | |
|-----------------------------|--------|
| Número de trades | 142 |
| % Operações vencedoras | 35.92% |
| % Operações perdedoras | 64.08% |
| Média de ganhos | 13.62% |
| Média de perdas | -6.13% |
| Expec. matemática por trade | 0.97% |
| Tempo médio de operação | 34 |
| Maior sequência de vitória | 6 |
| Maior sequência de derrotas | 7 |

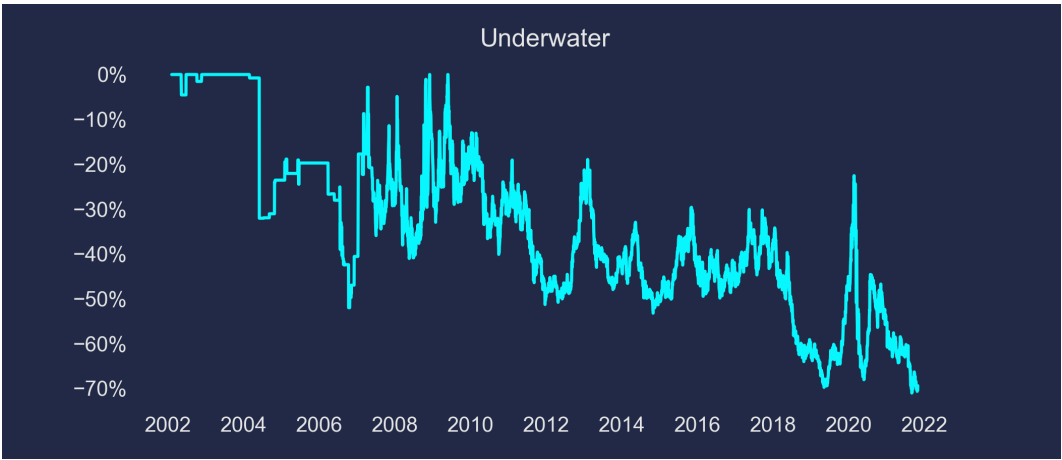
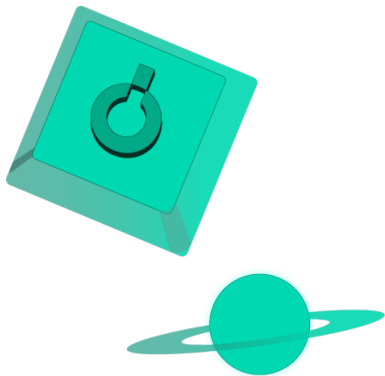


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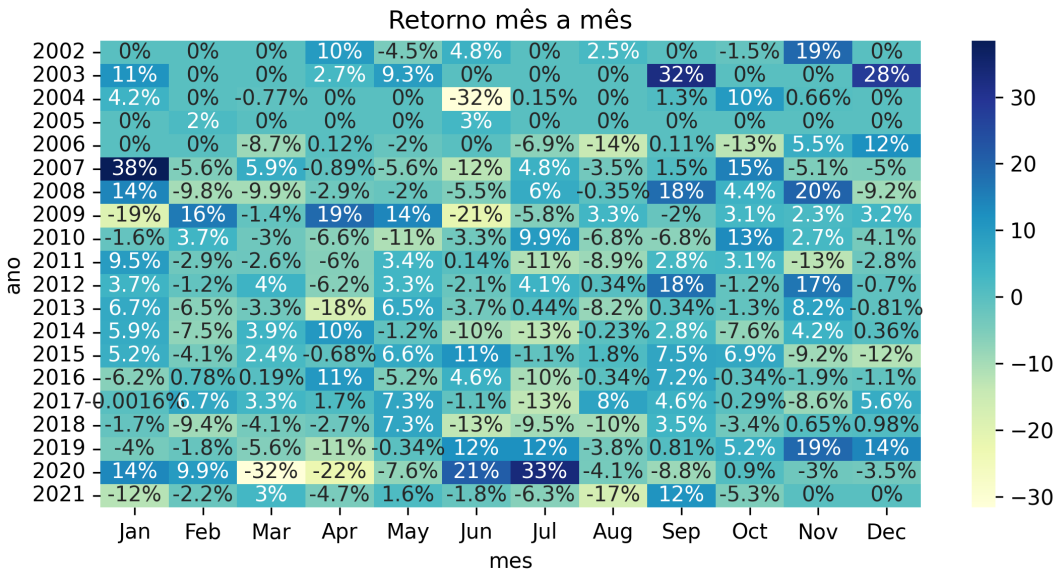
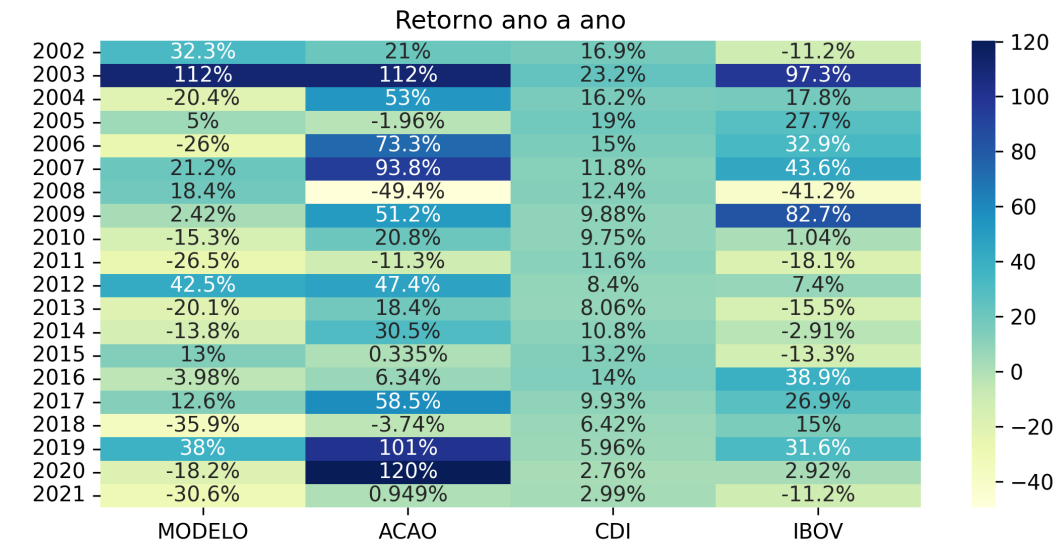


Eventos de estresse

| | |
|--------------------------------|---------|
| Joesley Day - 18/05/2017 | -2.76% |
| Auge pandemia: Março - 2020 | -37.18% |
| Boa sorte Day - 10/11/2022 | - |
| Greve dos caminhoneiros - 2018 | 3.13% |
| Precatórios - ago/nov 2021 | - |
| Crise de 2008 | 5.1% |



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Tabela resultados otimização

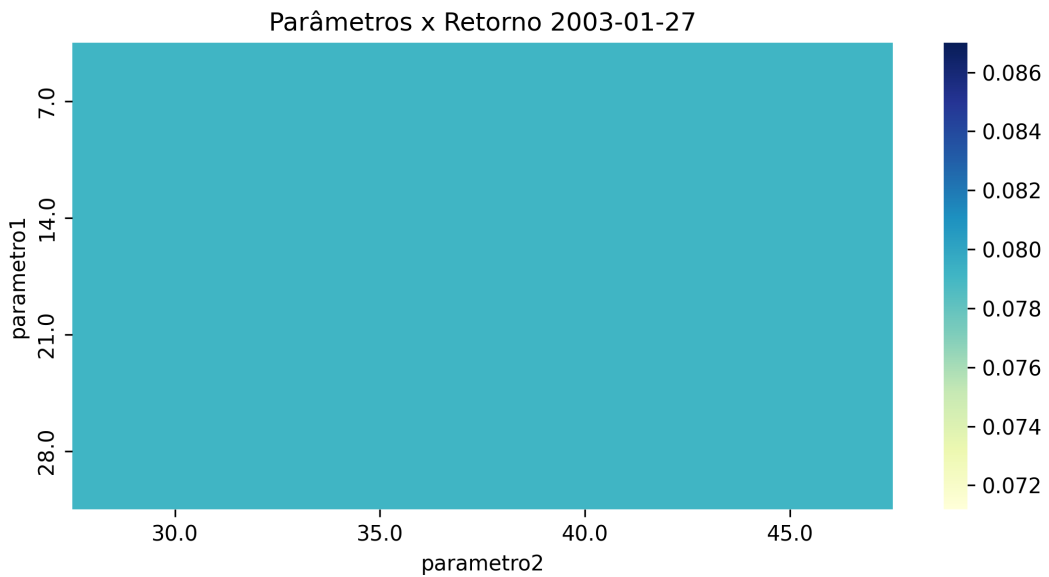
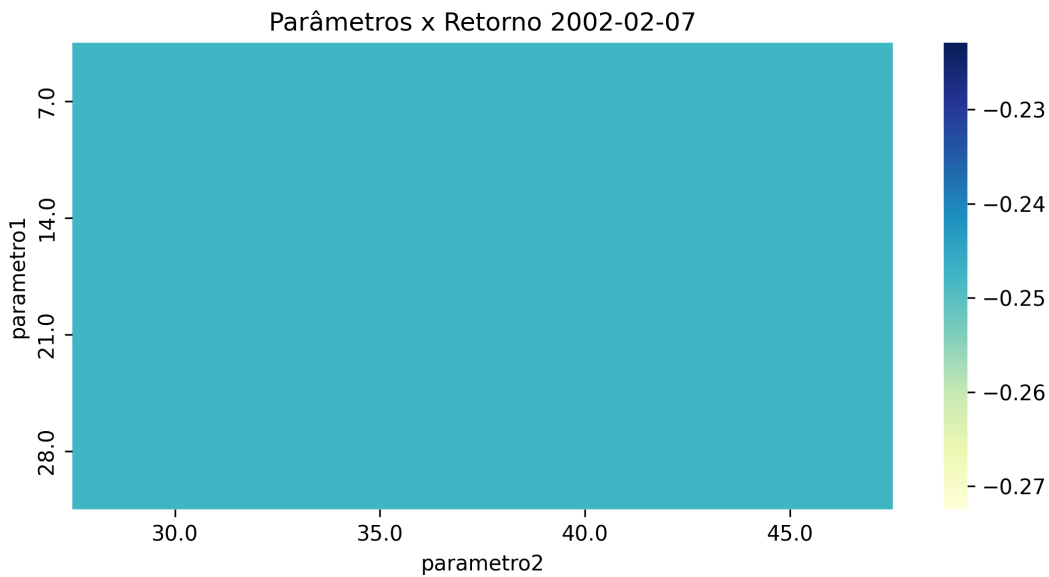
| Data inicial IS | Data final IS | Retorno IS a.m. | Data inicial OOS | Data final OOS | Retorno OOS a.m. | Parâmetro 1 | Parâmetro 2 |
|-----------------|---------------|-----------------|------------------|----------------|------------------|-------------|-------------|
| 2000-03-03 | 2002-02-07 | -1.18% | 2002-02-08 | 2003-01-27 | 3.29% | 7 | 30 |
| 2001-02-20 | 2003-01-27 | 0.32% | 2003-01-28 | 2004-01-14 | 5.86% | 7 | 30 |
| 2002-02-07 | 2004-01-14 | 4.56% | 2004-01-15 | 2005-01-03 | -2.21% | 7 | 30 |
| 2003-01-27 | 2005-01-03 | 1.74% | 2005-01-04 | 2006-01-05 | 0.41% | 7 | 30 |
| 2004-01-14 | 2006-01-05 | -0.91% | 2006-01-06 | 2006-12-26 | -2.47% | 7 | 30 |
| 2005-01-03 | 2006-12-26 | 0.33% | 2006-12-27 | 2008-01-08 | 1.75% | 14 | 40 |
| 2006-01-05 | 2008-01-08 | 1.6% | 2008-01-09 | 2009-01-13 | 0.0% | 14 | 40 |
| 2006-12-26 | 2009-01-13 | 0.87% | 2009-01-14 | 2010-01-19 | 1.87% | 14 | 40 |
| 2008-01-08 | 2010-01-19 | 1.34% | 2010-01-20 | 2011-01-26 | -1.19% | 21 | 45 |
| 2009-01-13 | 2011-01-26 | 1.34% | 2011-01-27 | 2012-01-30 | -2.87% | 14 | 40 |
| 2010-01-19 | 2012-01-30 | 0.11% | 2012-01-31 | 2013-02-08 | 3.39% | 7 | 40 |
| 2011-01-26 | 2013-02-08 | 1.59% | 2013-02-13 | 2014-02-13 | -2.45% | 7 | 35 |
| 2012-01-30 | 2014-02-13 | 0.64% | 2014-02-14 | 2015-02-23 | -0.73% | 7 | 30 |
| 2013-02-08 | 2015-02-23 | -0.43% | 2015-02-24 | 2016-03-03 | 0.29% | 28 | 30 |
| 2014-02-13 | 2016-03-03 | 1.21% | 2016-03-04 | 2017-03-07 | 0.54% | 28 | 45 |
| 2015-02-23 | 2017-03-07 | 1.49% | 2017-03-08 | 2018-03-02 | -0.52% | 14 | 35 |
| 2016-03-03 | 2018-03-02 | 1.1% | 2018-03-05 | 2019-03-13 | -3.45% | 21 | 30 |
| 2017-03-07 | 2019-03-13 | -1.1% | 2019-03-14 | 2020-03-17 | 3.83% | 7 | 40 |
| 2018-03-02 | 2020-03-17 | 1.07% | 2020-03-18 | 2021-03-25 | -2.61% | 7 | 45 |

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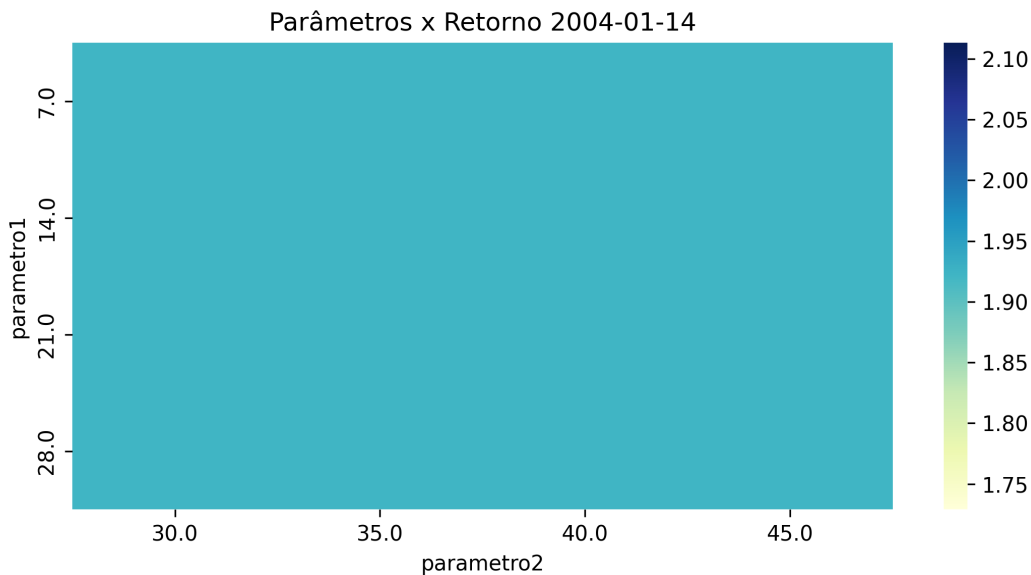
| | | | | | | | |
|------------|------------|-------|------------|------------|--------|---|----|
| 2019-03-13 | 2021-03-25 | 2.29% | 2021-03-26 | 2021-10-28 | -4.08% | 7 | 30 |
|------------|------------|-------|------------|------------|--------|---|----|

| | |
|-----------------|-------------------|
| Retono médio IS | Retorno médio OOS |
| 0.9% | -0.07% |

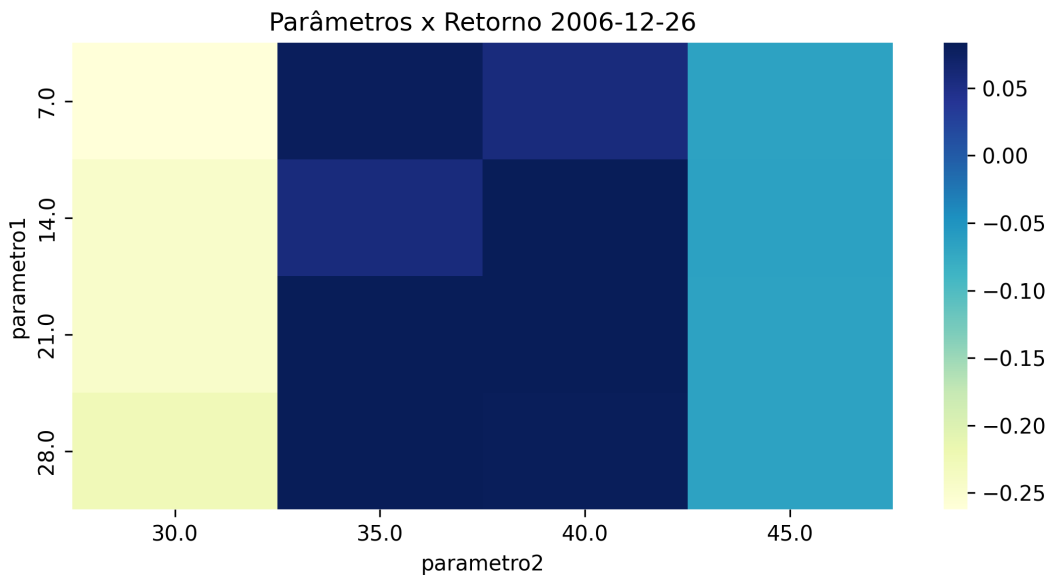
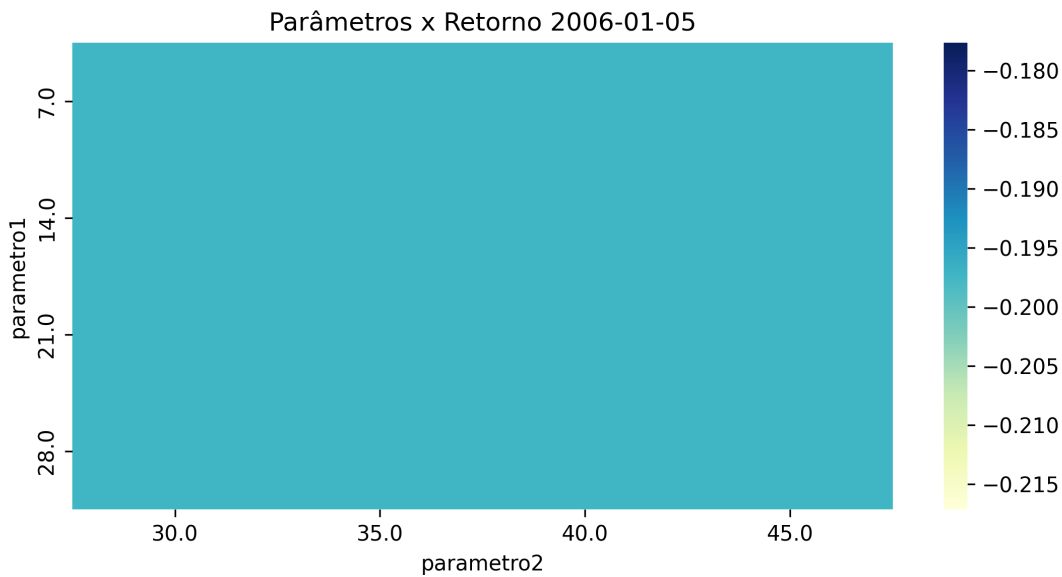
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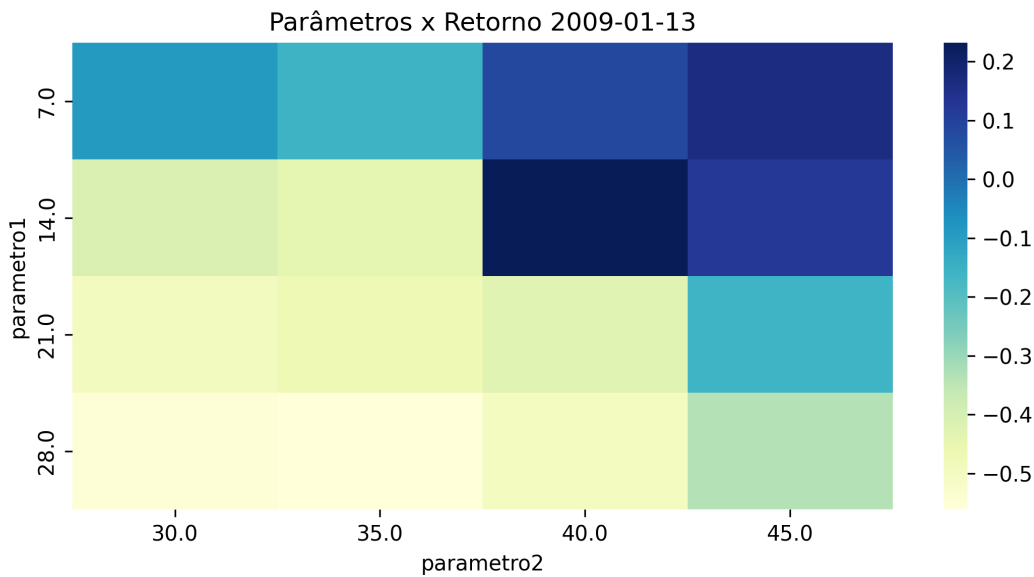
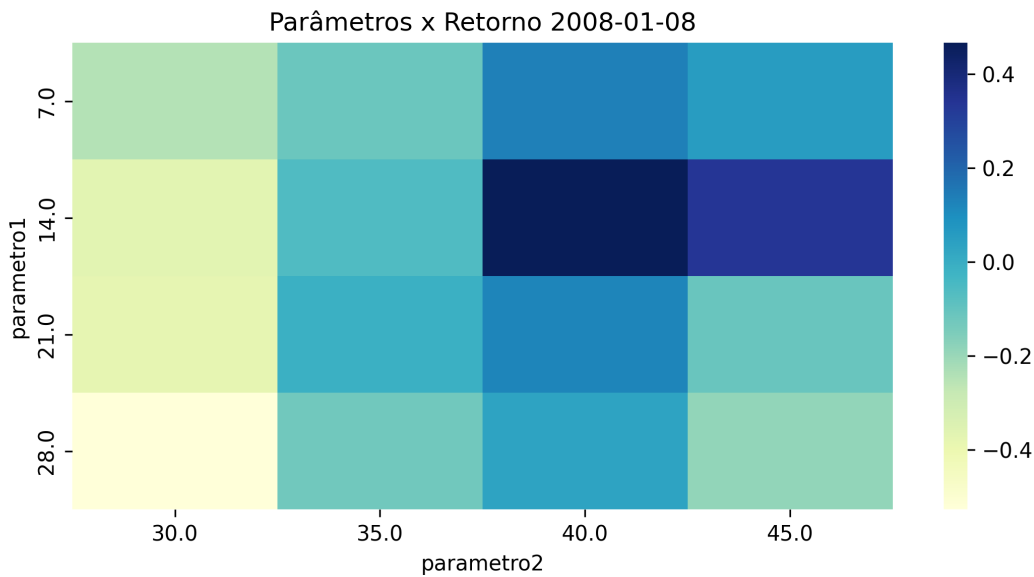
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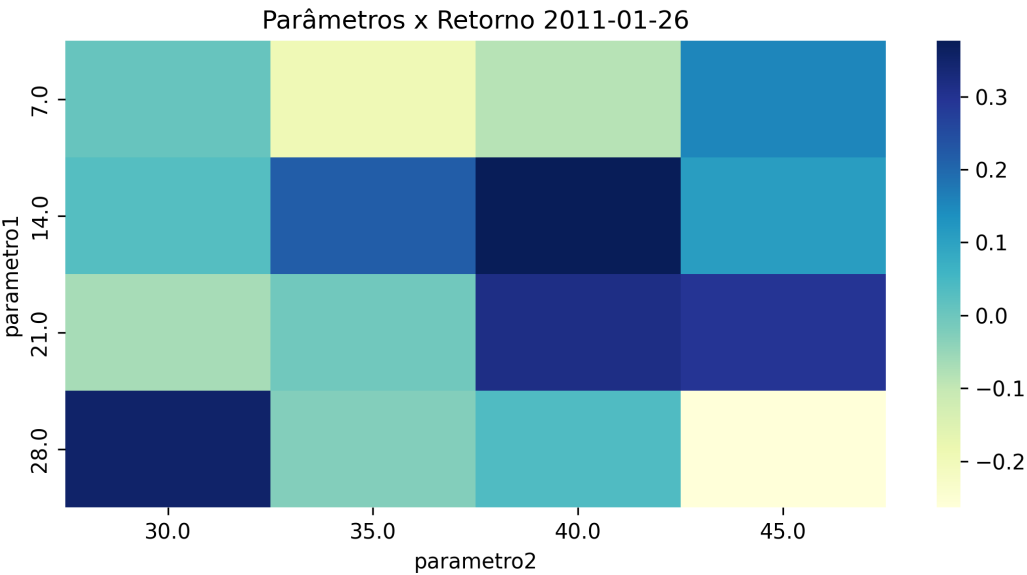
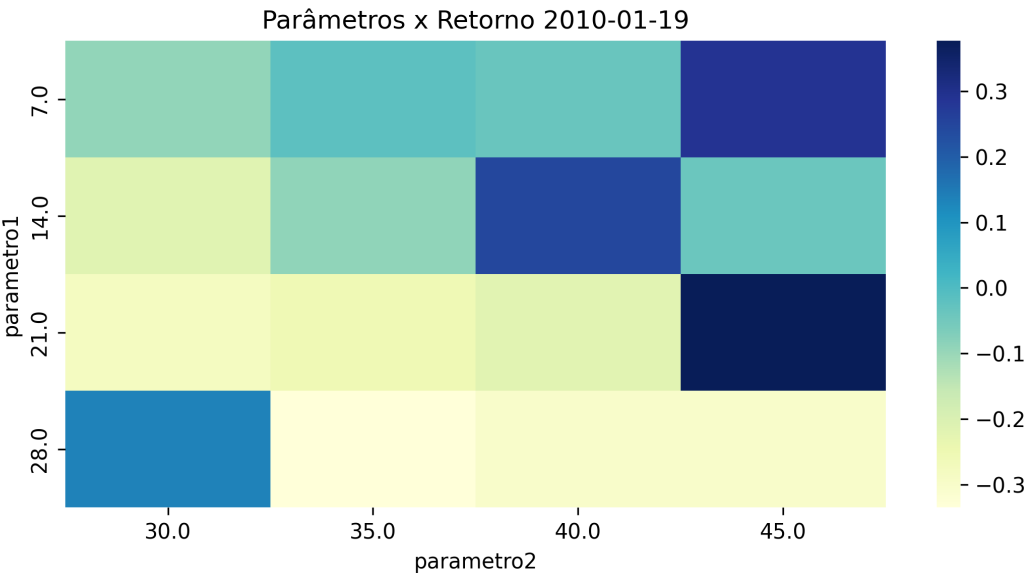
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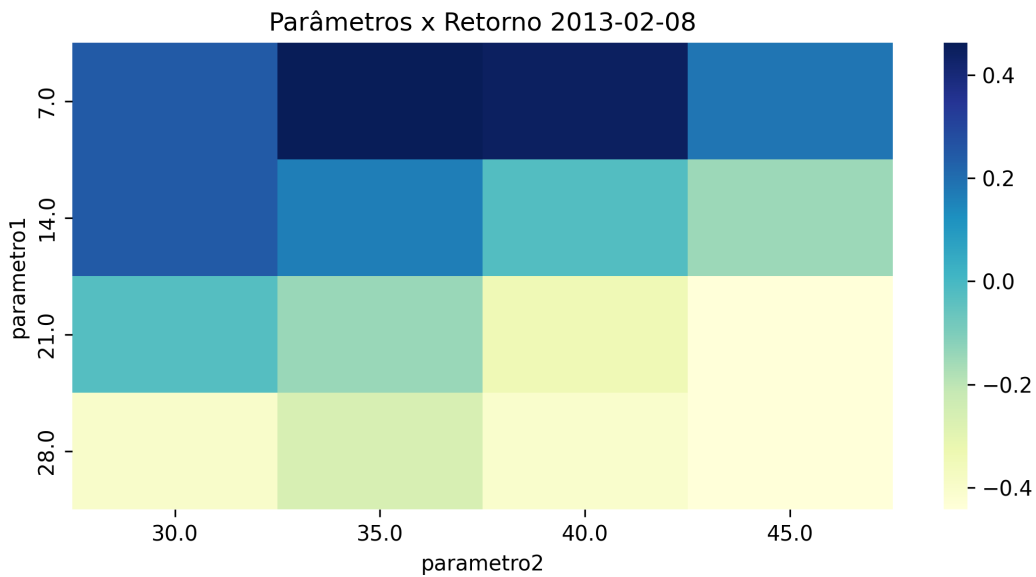
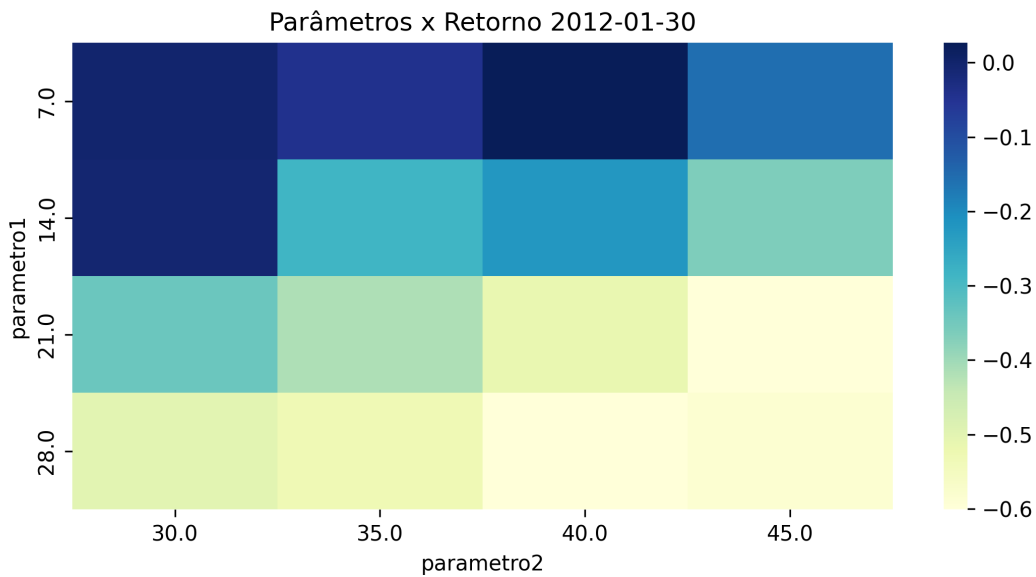
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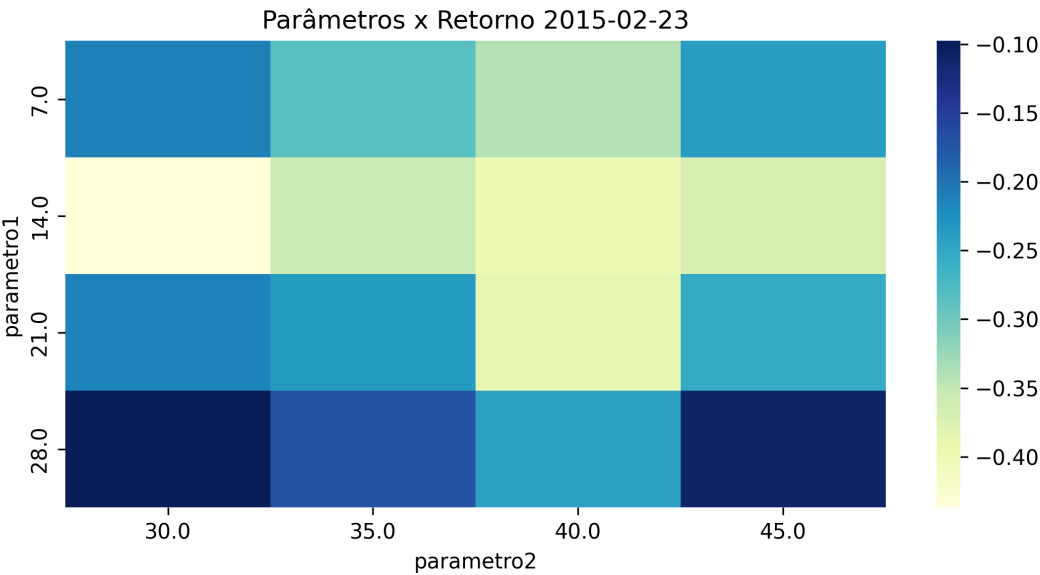
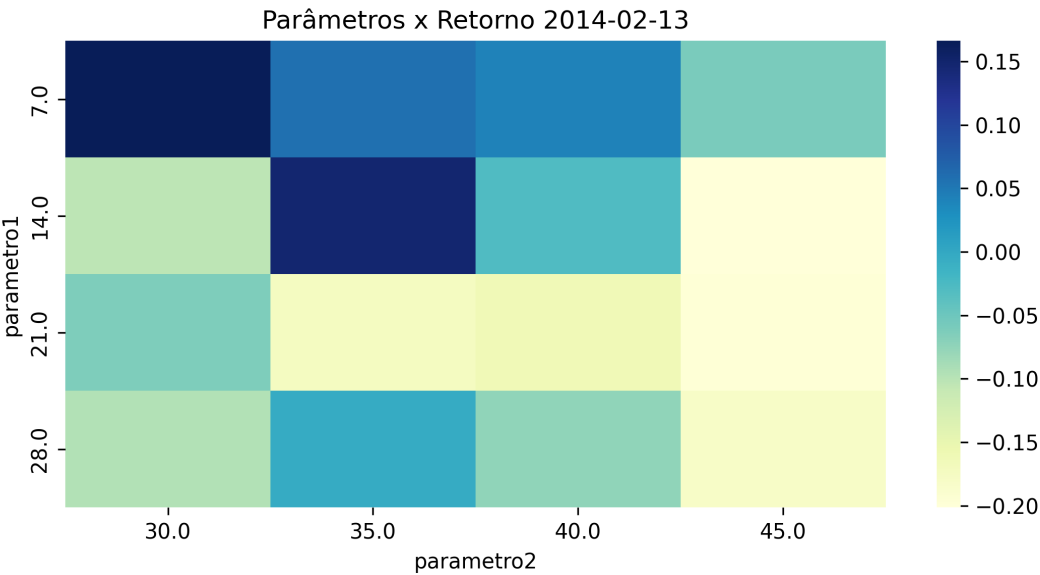
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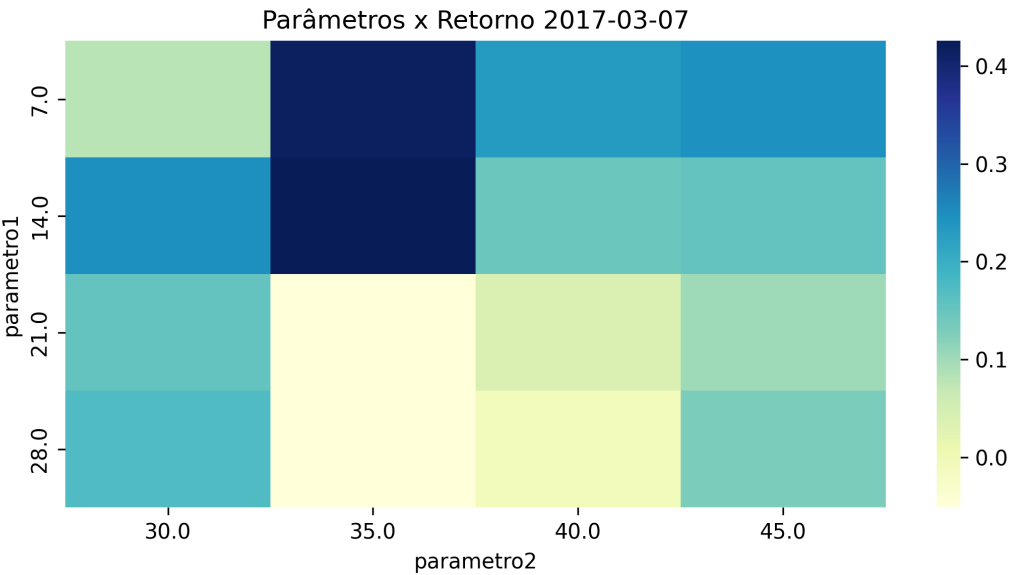
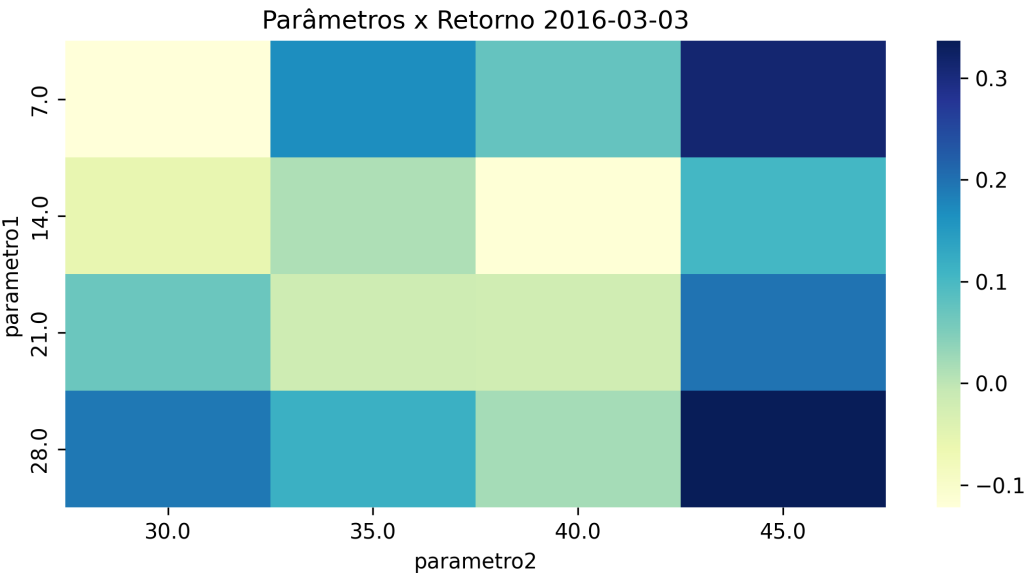
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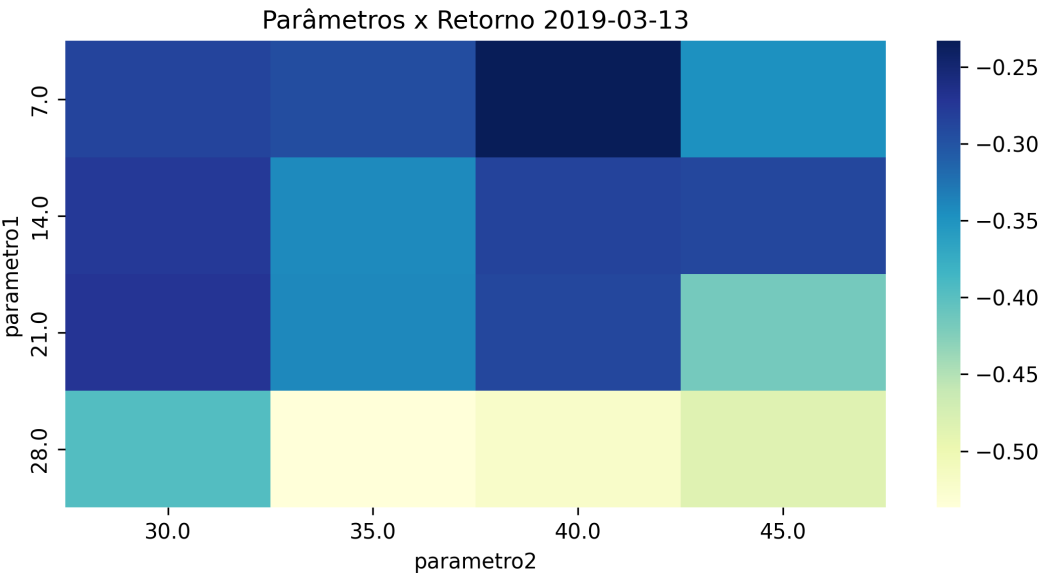
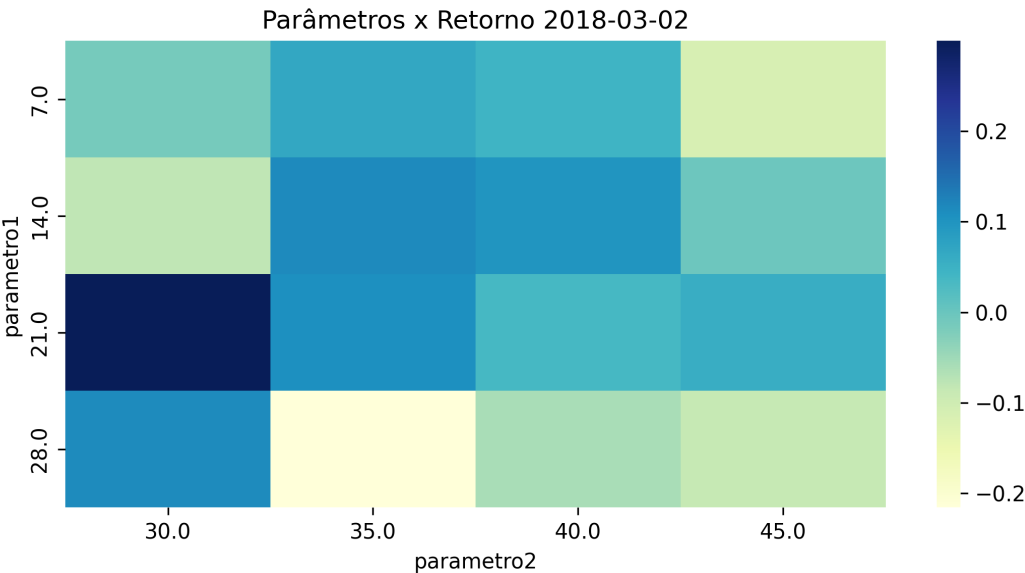
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