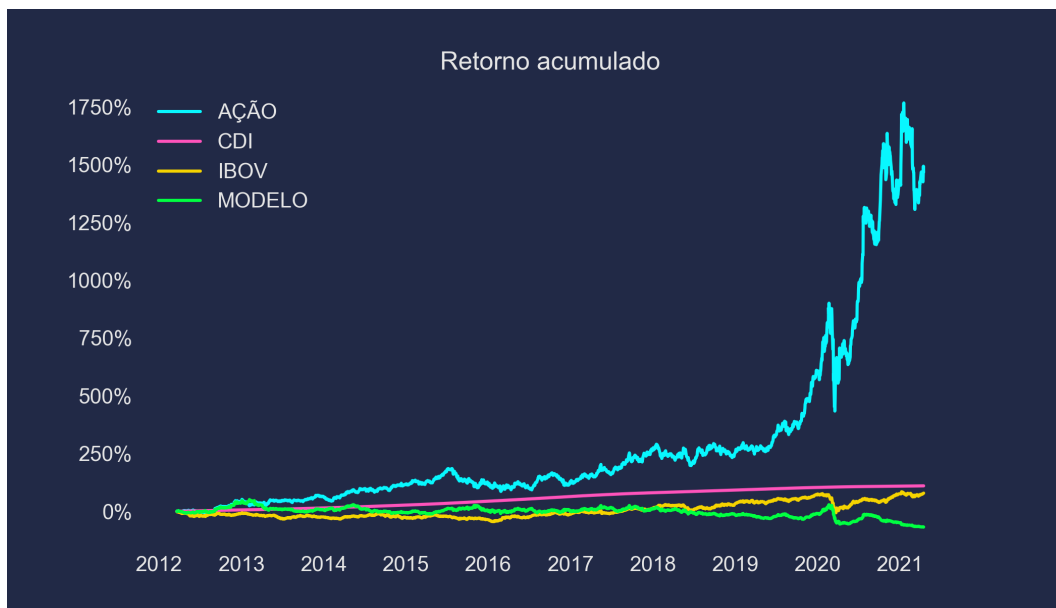


Relatório do Modelo

Dia inicial	2012-03-20
Dia final	2021-04-16
Dias totais	2243

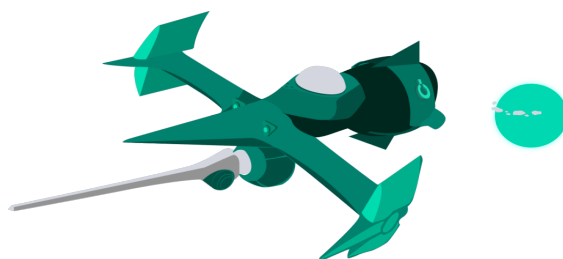


Estatísticas de Retorno e Risco

Retorno acum. modelo	-67.82%
Retorno acum. ativo	1467.51%
Retorno acum. CDI	110.26%
Retorno acum. IBOV	78.82%
Retorno a.a. modelo	-11.96%
Vol 252d	41.63%
Índice Sharpe	-0.64
VAR diário 95%	-3.1%
Drawdown máximo	-79.04%

Estatísticas de Trade

Número de trades	88
% Operações vencedoras	36.36%
% Operações perdedoras	63.64%
Média de ganhos	7.76%
Média de perdas	-5.58%
Expec. matemática por trade	-0.73%
Tempo médio de operação	25
Maior sequência de vitória	6
Maior sequência de derrotas	7

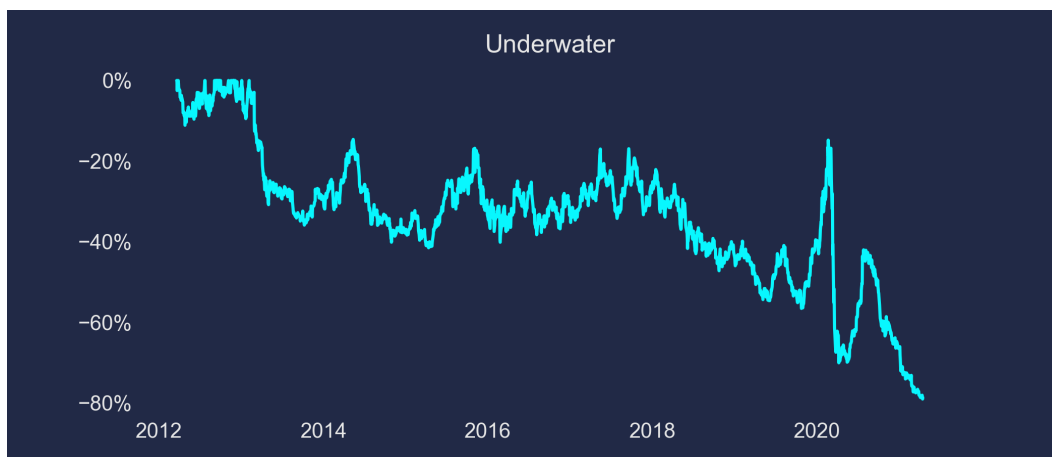
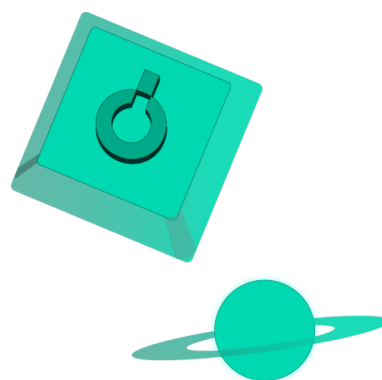


Relatório do Modelo

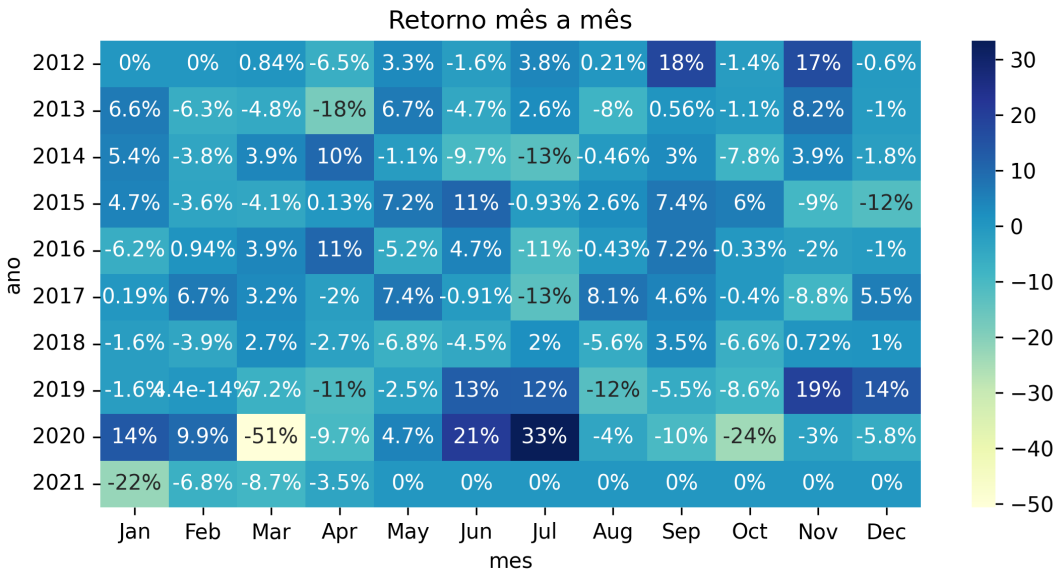
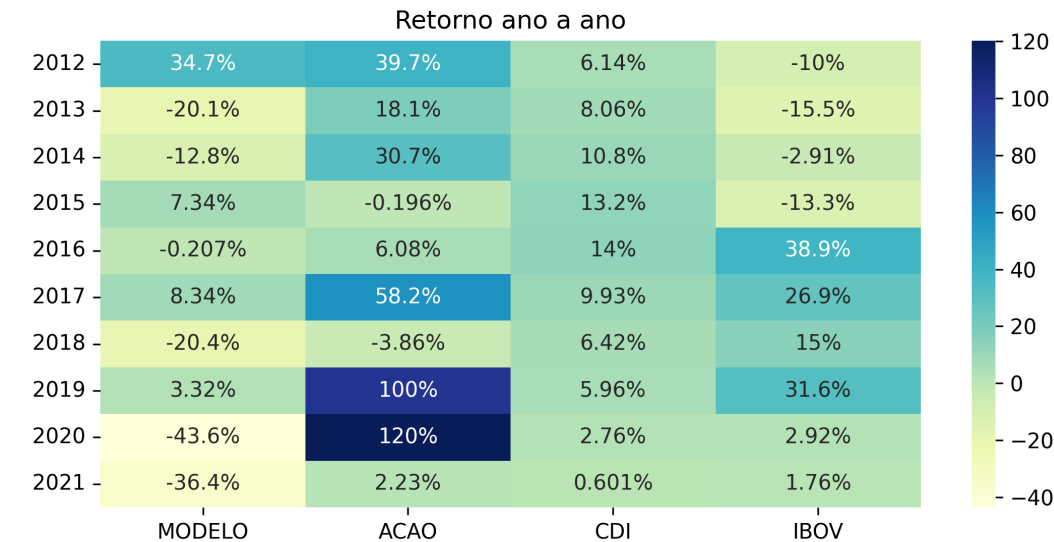


Eventos de estresse

Joesley Day - 18/05/2017	-2.67%
Auge pandemia: Março - 2020	-54.66%
Boa sorte Day - 10/11/2022	-
Greve dos caminhoneiros - 2018	-10.52%
Precatórios - ago/nov 2021	-
Crise de 2008	-



Relatório do Modelo



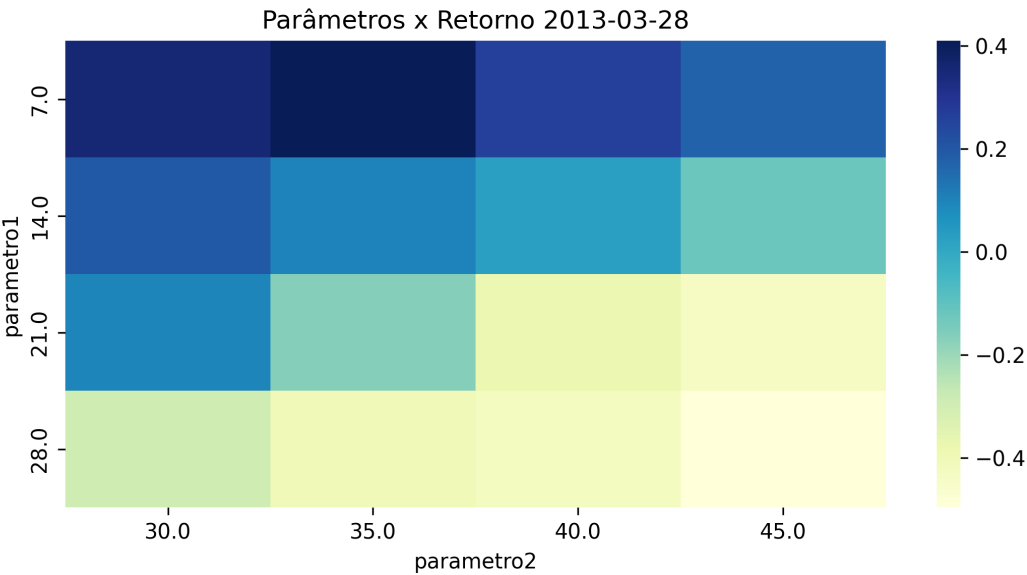
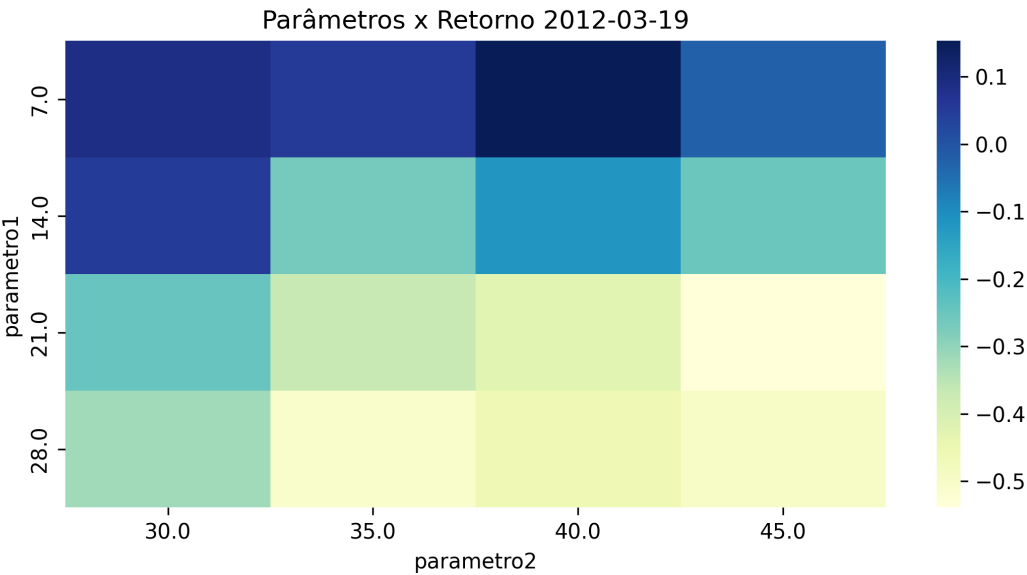
Relatório do Modelo

Tabela resultados otimização

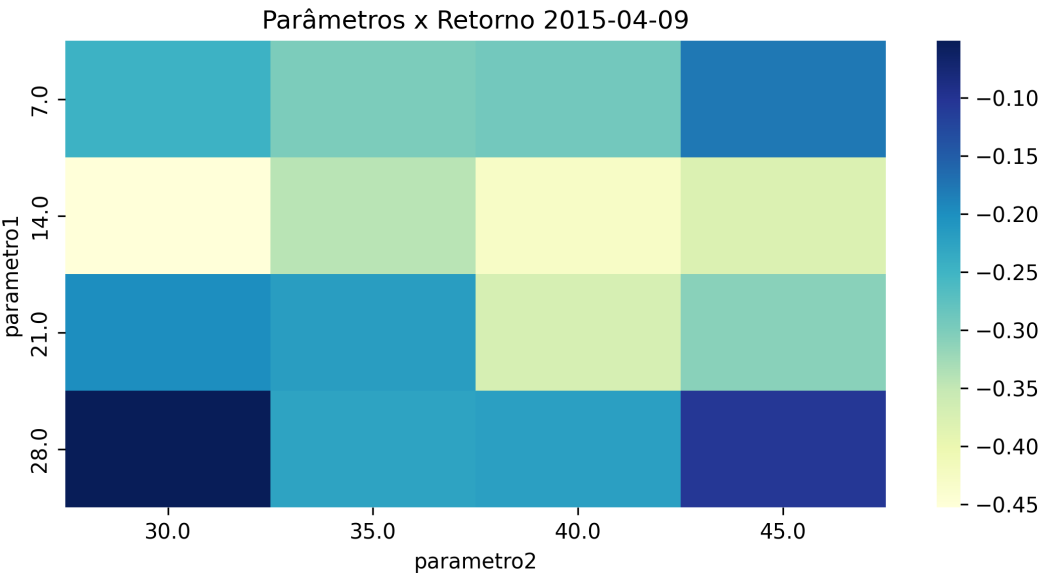
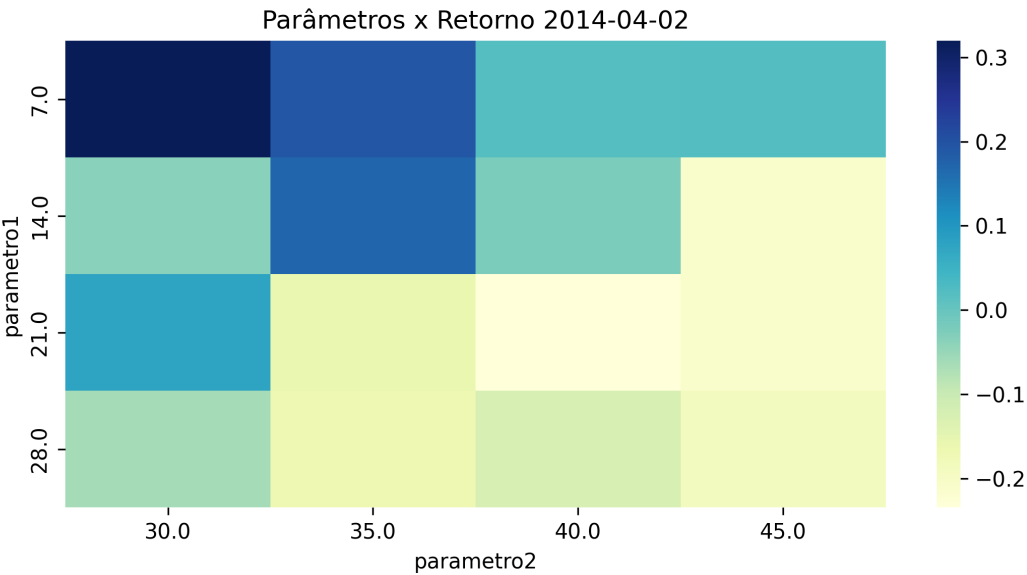
Data inicial IS	Data final IS	Retorno IS a.m.	Data inicial OOS	Data final OOS	Retorno OOS a.m.	Parâmetro 1	Parâmetro 2
2010-03-10	2012-03-19	0.59%	2012-03-20	2013-03-28	2.08%	7	40
2011-03-16	2013-03-28	1.44%	2013-04-01	2014-04-02	-0.87%	7	35
2012-03-19	2014-04-02	1.16%	2014-04-03	2015-04-09	-2.13%	7	30
2013-03-28	2015-04-09	-0.22%	2015-04-10	2016-04-19	1.03%	28	30
2014-04-02	2016-04-19	0.9%	2016-04-20	2017-04-24	0.49%	28	45
2015-04-09	2017-04-24	1.72%	2017-04-25	2018-05-02	-0.4%	14	35
2016-04-19	2018-05-02	0.87%	2018-05-03	2019-05-13	-2.72%	7	40
2017-04-24	2019-05-13	-1.07%	2019-05-14	2020-05-18	-3.83%	14	30
2018-05-02	2020-05-18	-0.4%	2020-05-19	2021-04-16	-3.2%	28	45

Retono médio IS	Retorno médio OOS
0.55%	-1.06%

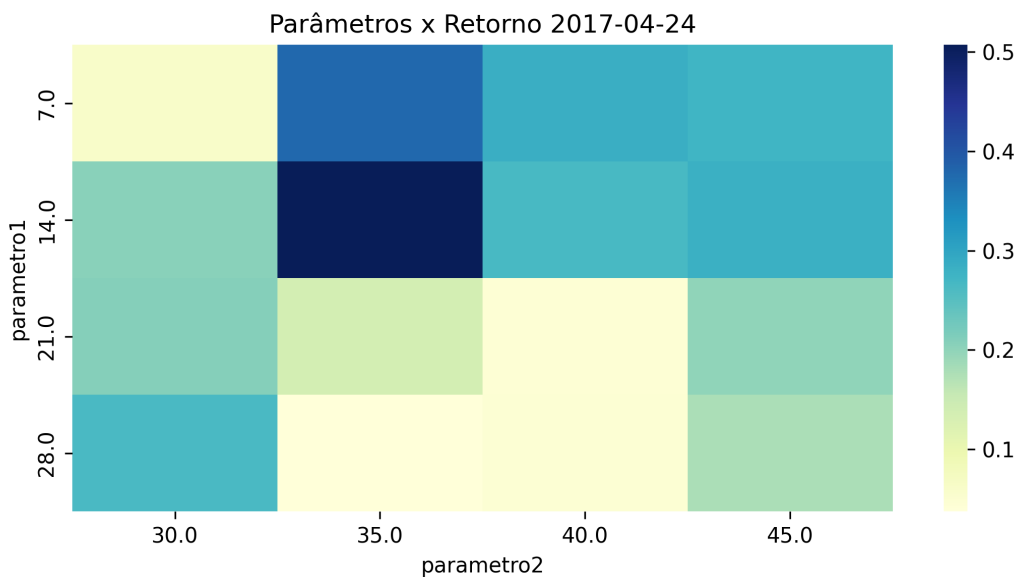
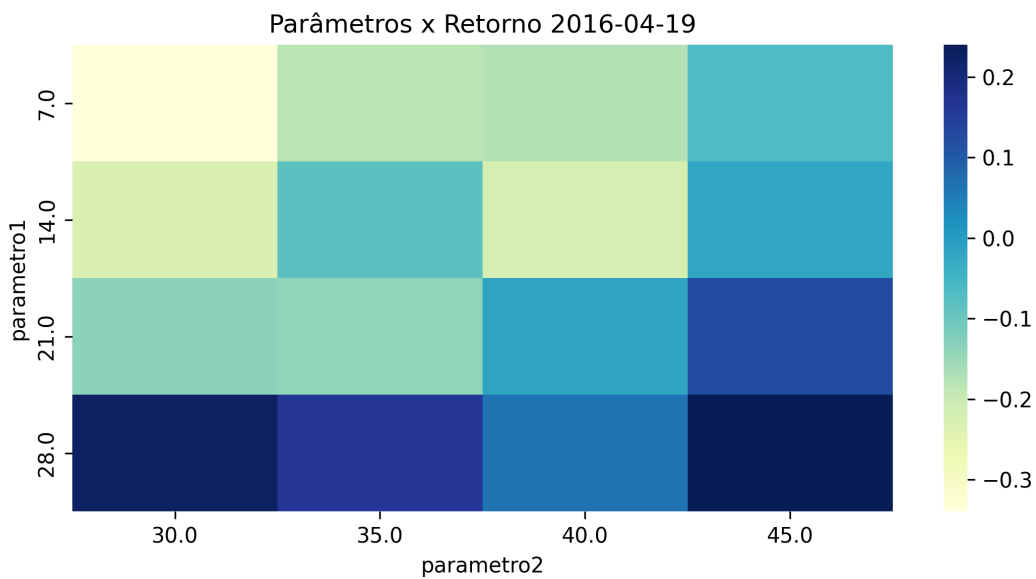
Relatório do Modelo



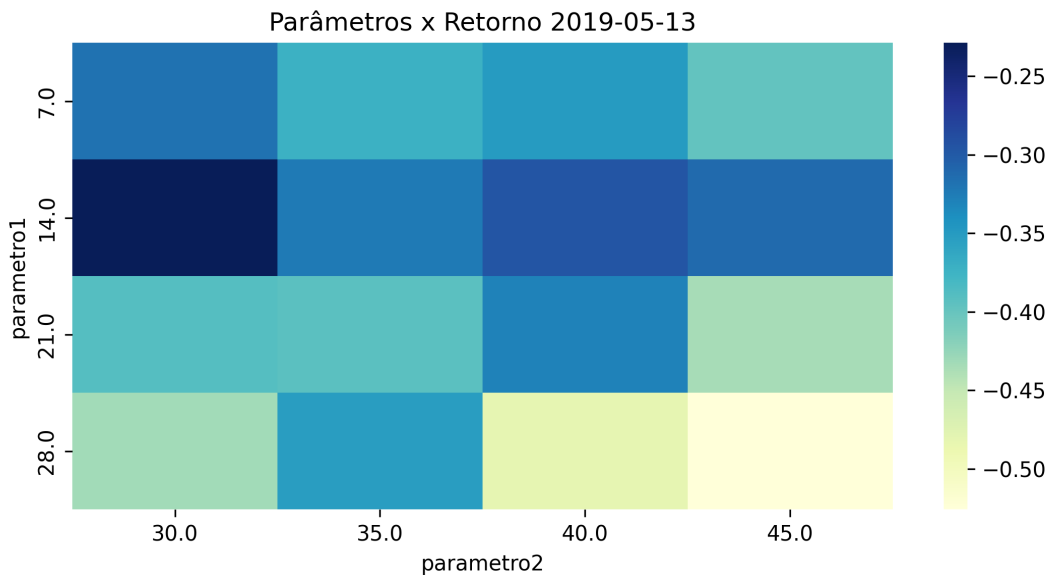
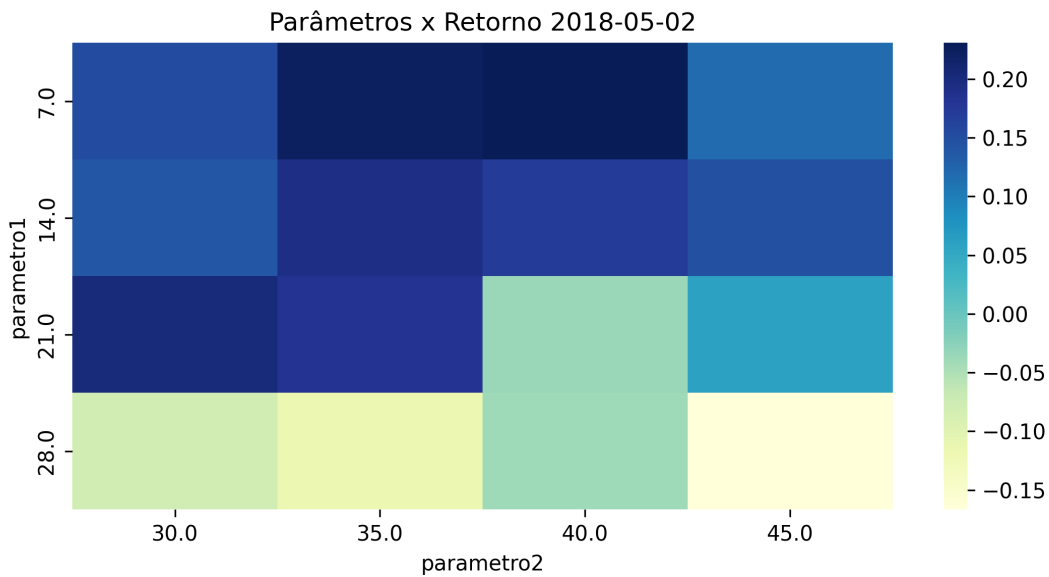
Relatório do Modelo



Relatório do Modelo



Relatório do Modelo



Relatório do Modelo

