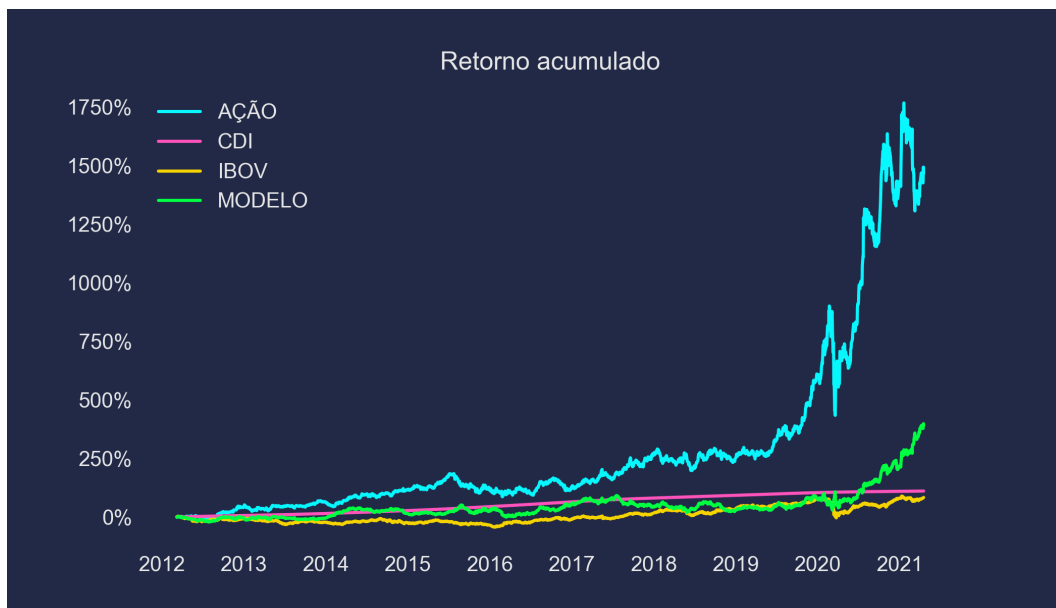


## Relatório do Modelo

Dia inicial	2012-03-08
Dia final	2021-04-16
Dias totais	2251

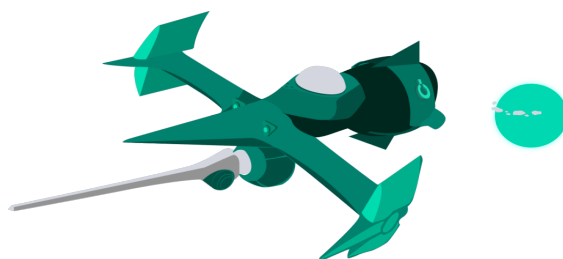


### Estatísticas de Retorno e Risco

Retorno acum. modelo	390.3%
Retorno acum. ativo	1467.51%
Retorno acum. CDI	110.86%
Retorno acum. IBOV	83.46%
Retorno a.a. modelo	19.48%
Vol 252d	40.98%
Índice Sharpe	0.34
VAR diário 95%	-2.96%
Drawdown máximo	-38.13%

### Estatísticas de Trade

Número de trades	183
% Operações vencedoras	37.7%
% Operações perdedoras	62.3%
Média de ganhos	7.92%
Média de perdas	-3.05%
Expec. matemática por trade	1.09%
Tempo médio de operação	12
Maior sequência de vitória	7
Maior sequência de derrotas	9

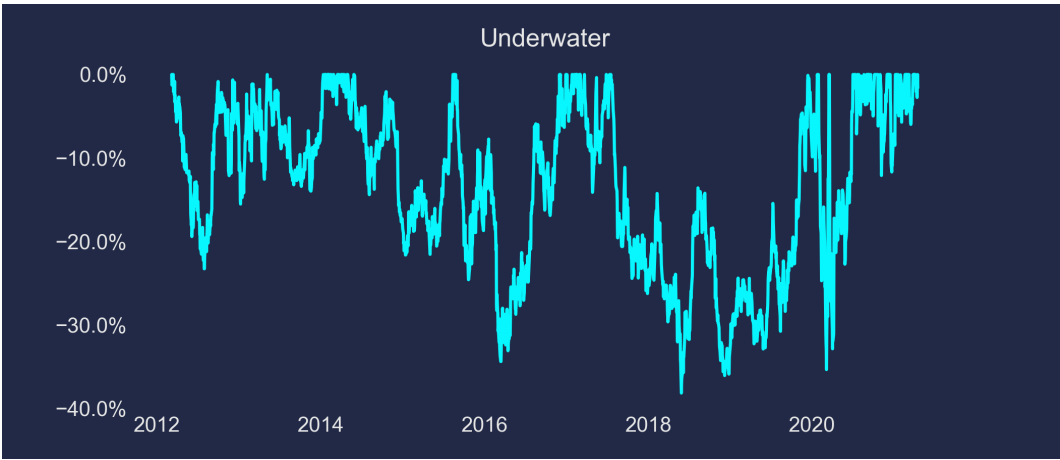
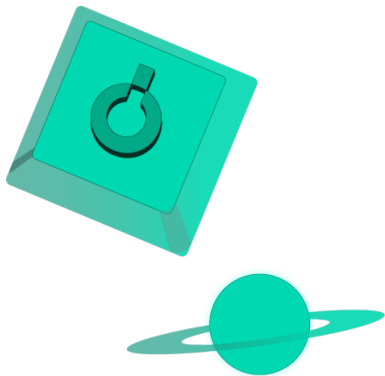


# Relatório do Modelo

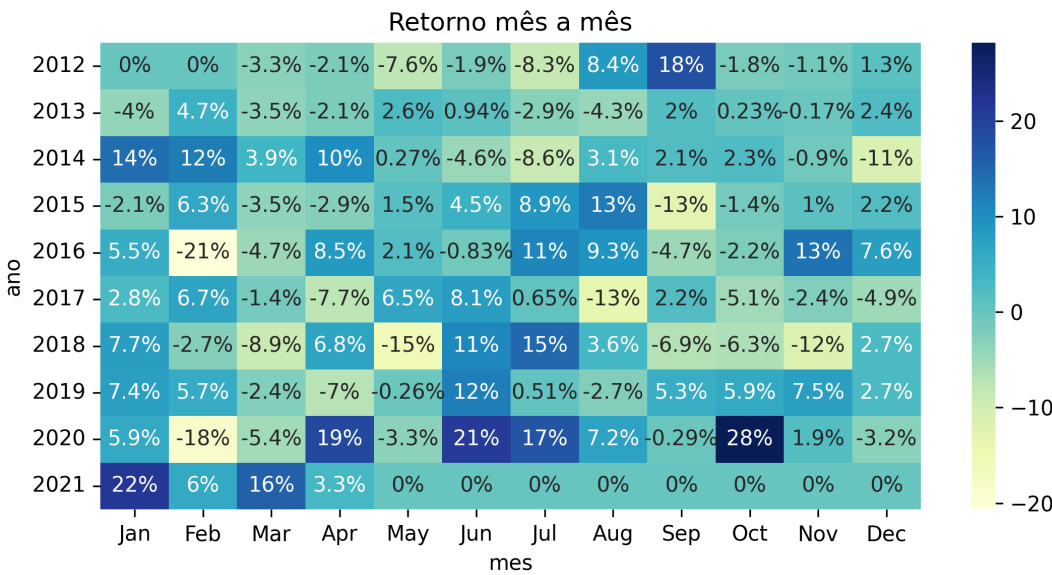
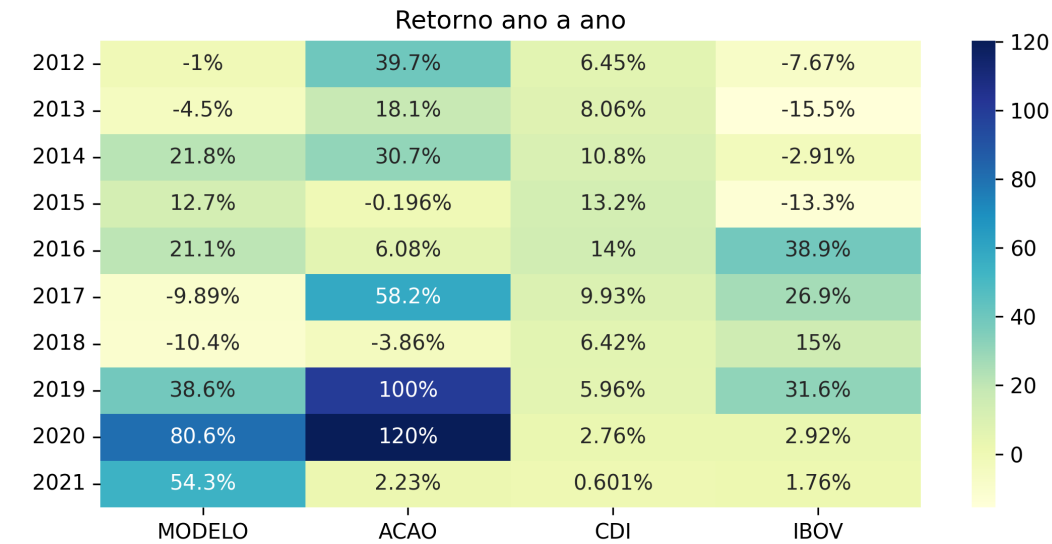


## Eventos de estresse

Joesley Day - 18/05/2017	-2.67%
Auge pandemia: Março - 2020	3.9%
Boa sorte Day - 10/11/2022	-
Greve dos caminhoneiros - 2018	-10.82%
Precatórios - ago/nov 2021	-
Crise de 2008	-



# Relatório do Modelo



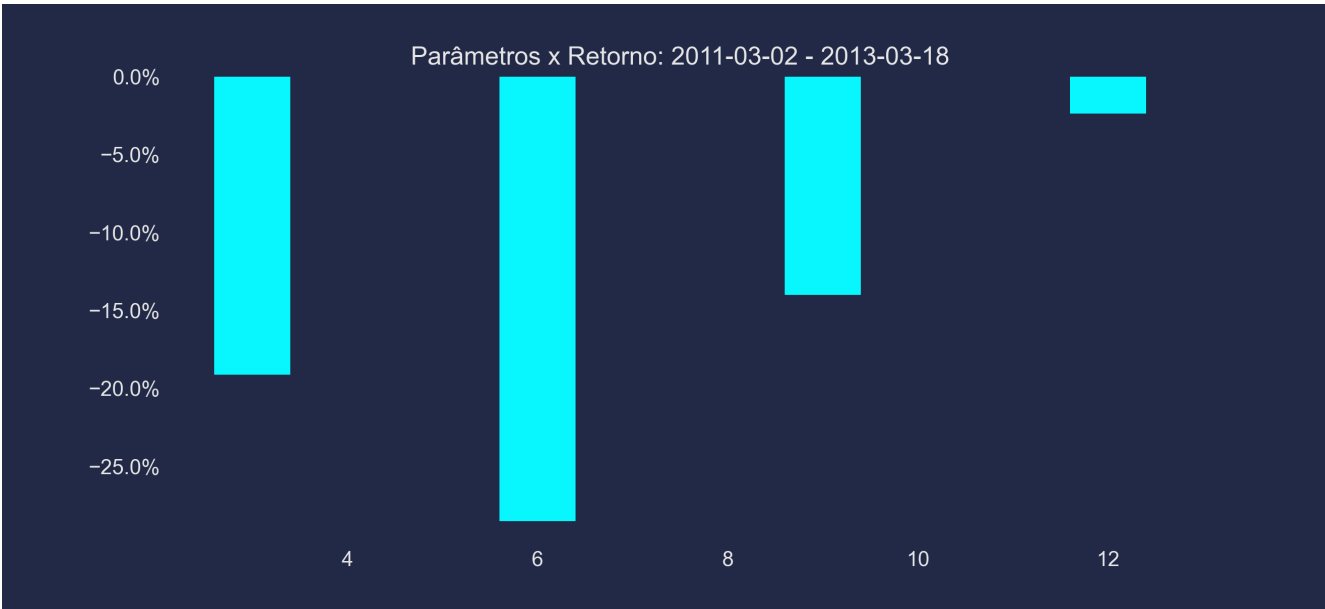
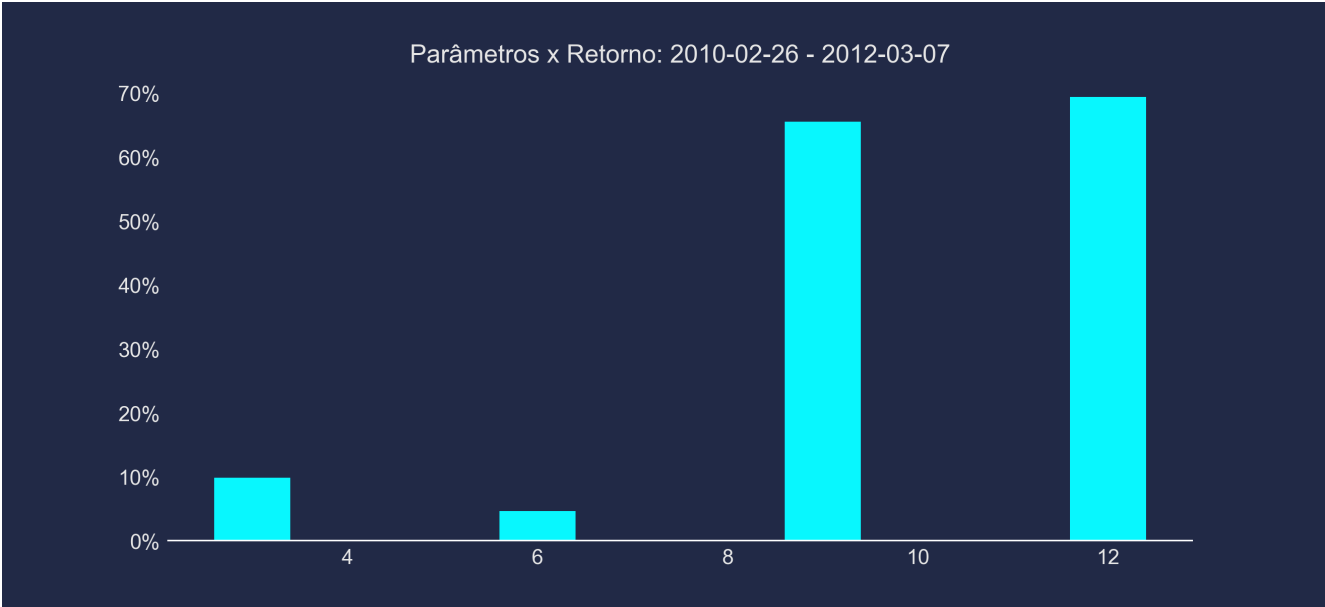
## Relatório do Modelo

**Tabela resultados otimização**

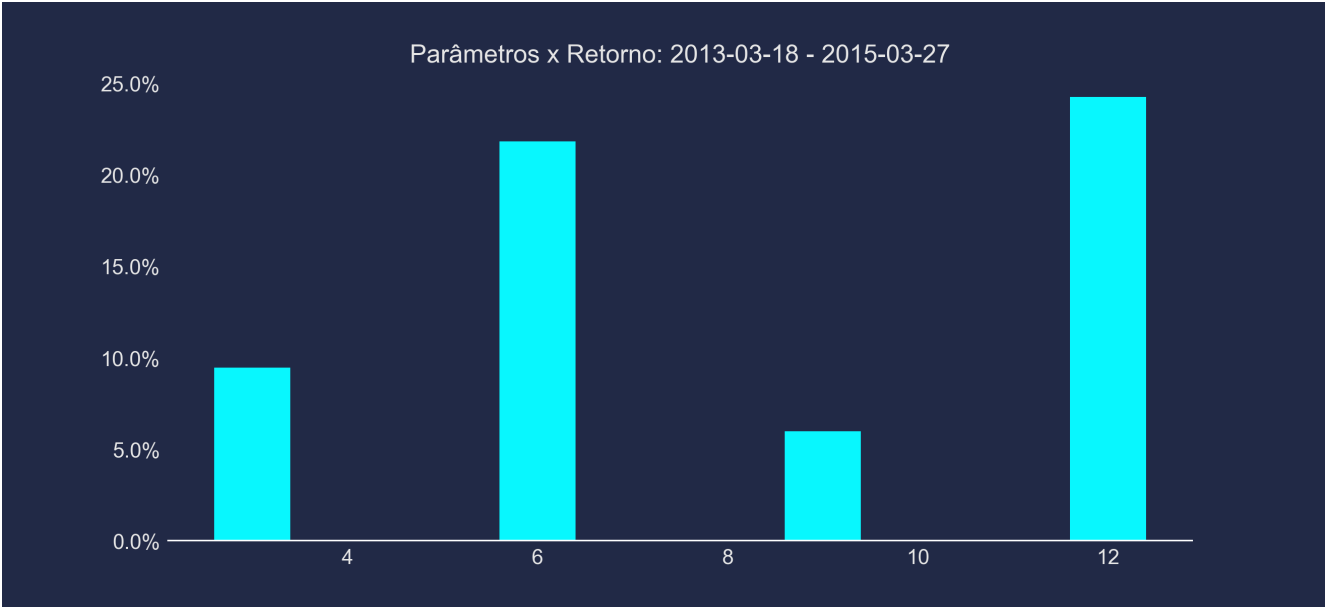
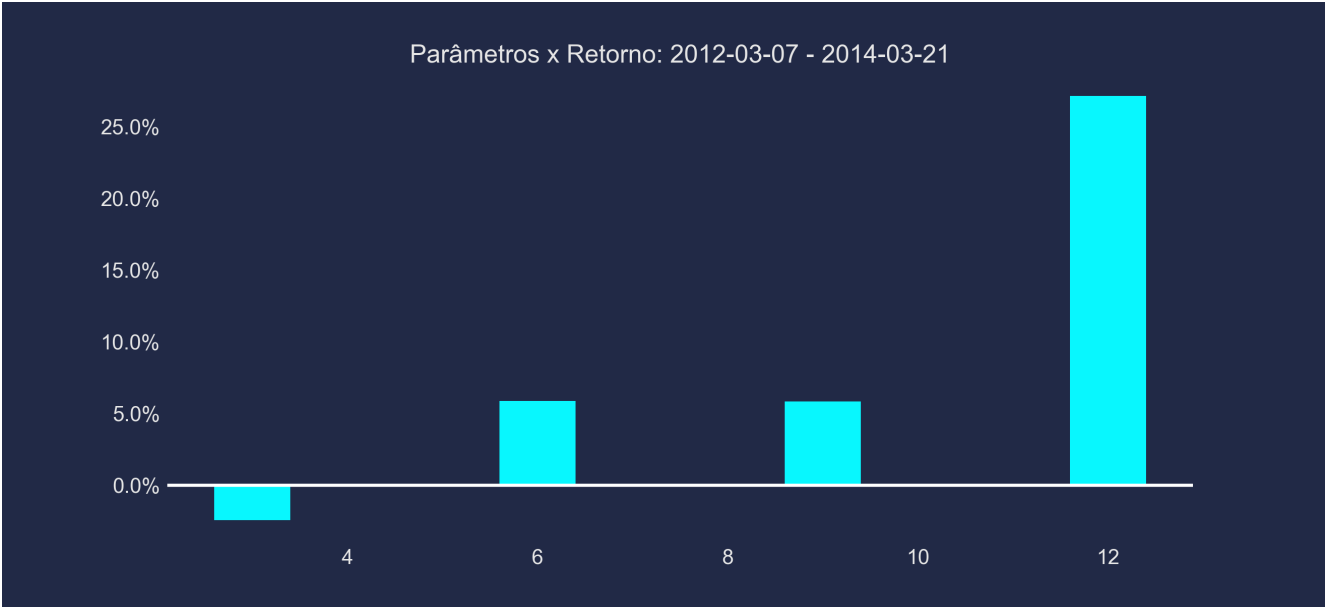
Data inicial IS	Data final IS	Retorno IS a.m.	Data inicial OOS	Data final OOS	Retorno OOS a.m.	Parâmetro 1	Parâmetro 2
2010-02-26	2012-03-07	2.22%	2012-03-08	2013-03-18	-0.35%	12	None
2011-03-02	2013-03-18	-0.1%	2013-03-19	2014-03-21	2.34%	12	None
2012-03-07	2014-03-21	1.0%	2014-03-24	2015-03-27	-0.5%	12	None
2013-03-18	2015-03-27	0.91%	2015-03-30	2016-04-07	-1.12%	12	None
2014-03-21	2016-04-07	-0.37%	2016-04-08	2017-04-10	3.96%	9	None
2015-03-27	2017-04-10	2.2%	2017-04-11	2018-04-19	-1.41%	9	None
2016-04-07	2018-04-19	1.97%	2018-04-20	2019-04-30	-0.57%	6	None
2017-04-10	2019-04-30	0.35%	2019-05-02	2020-05-06	2.49%	3	None
2018-04-19	2020-05-06	1.4%	2020-05-07	2021-04-16	9.62%	12	None

Retono médio IS	Retorno médio OOS
<b>1.06%</b>	<b>1.61%</b>

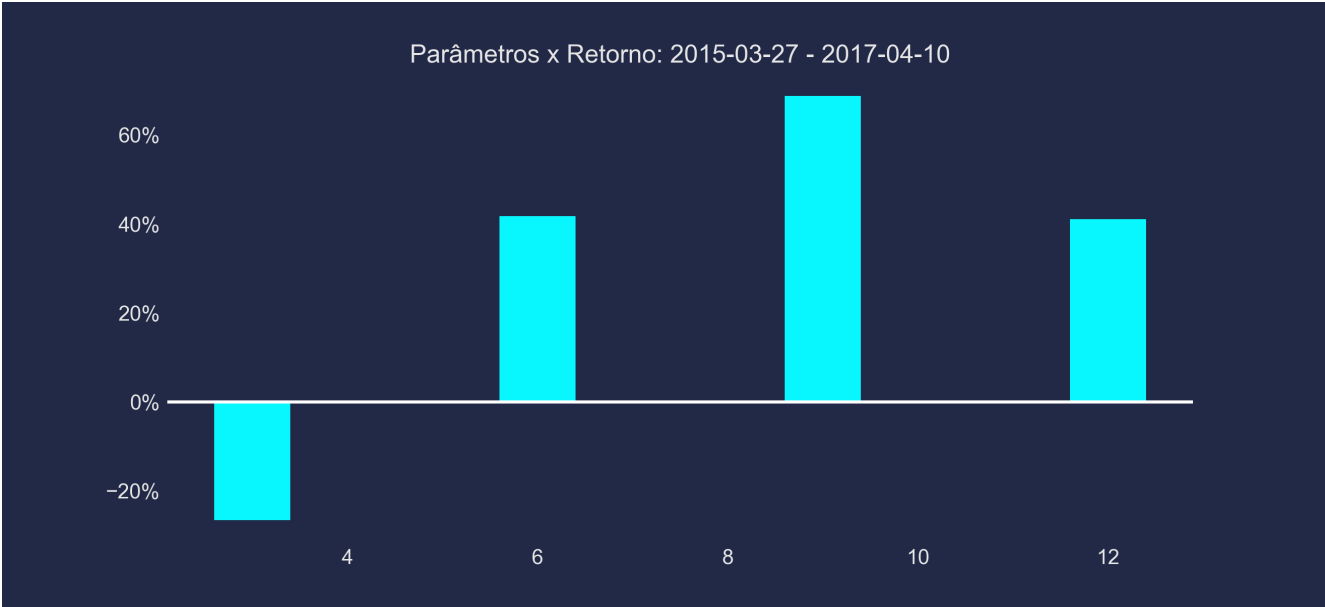
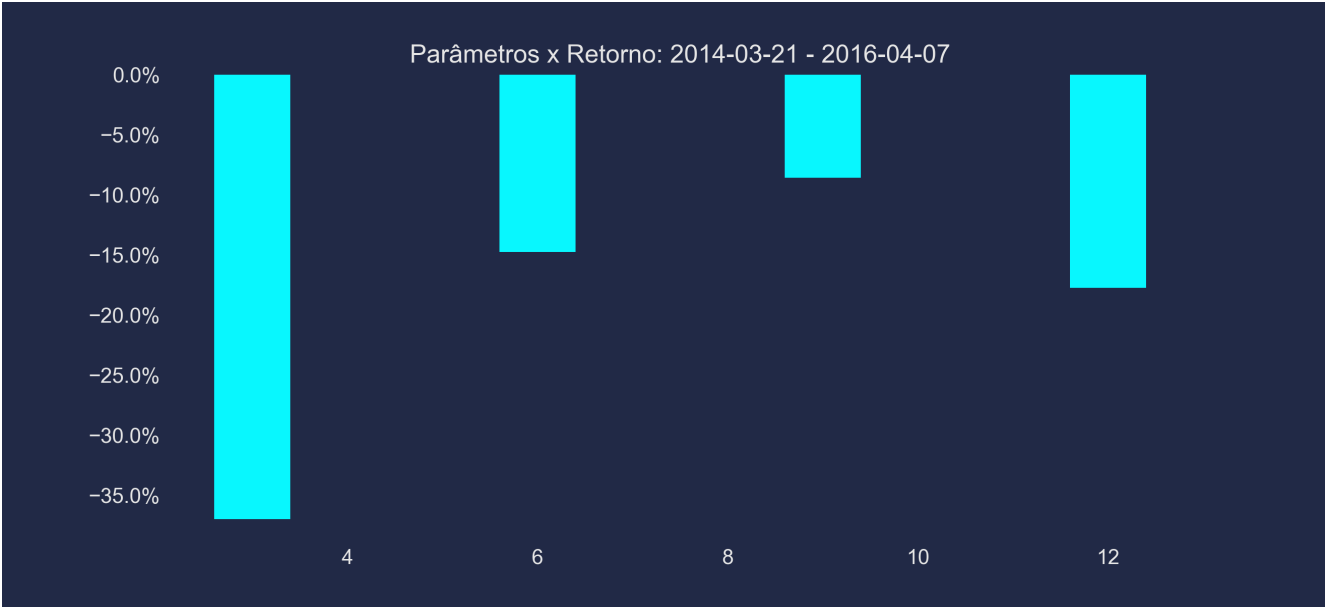
# Relatório do Modelo



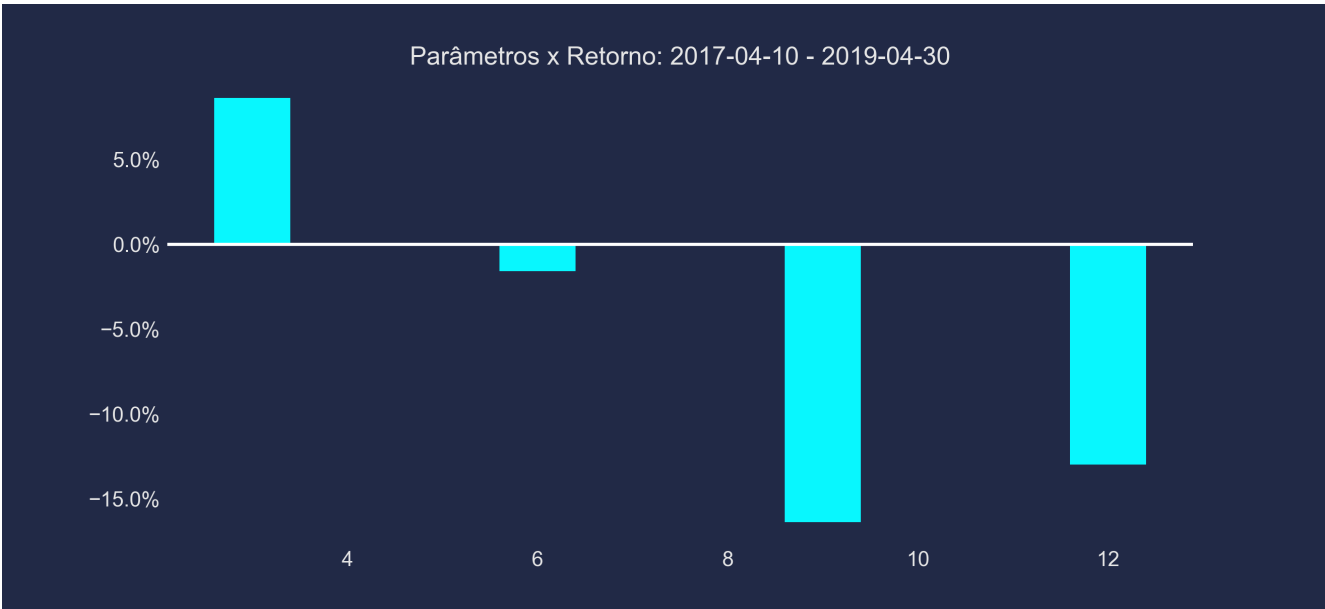
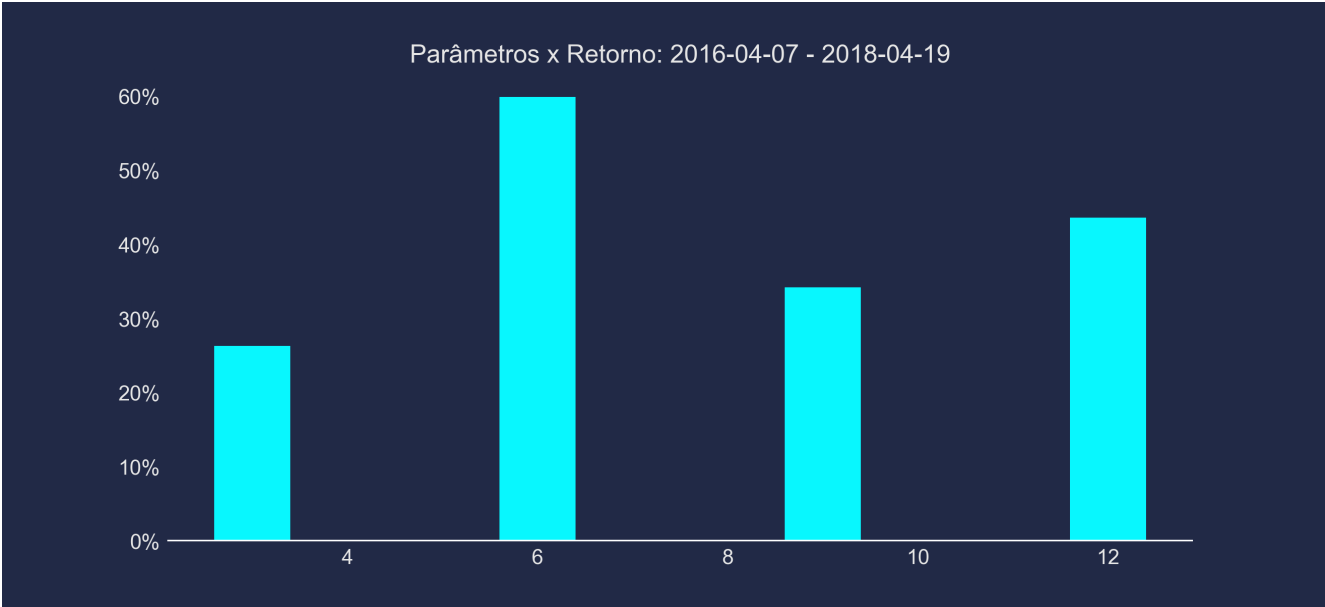
# Relatório do Modelo



# Relatório do Modelo



# Relatório do Modelo





# Relatório do Modelo

