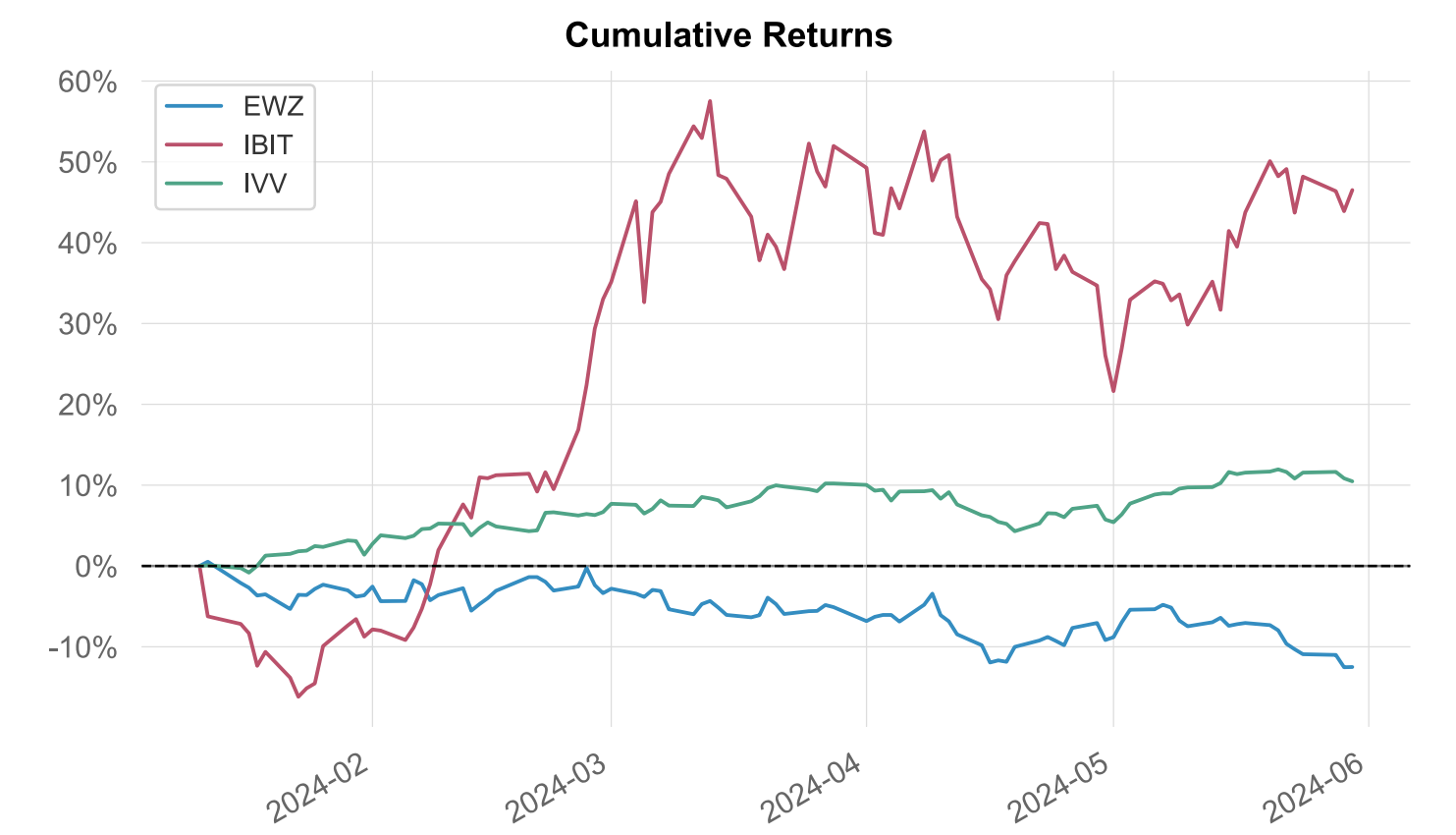




Relatório 100% em Python 11 Jan, 2024 - 30 May, 2024

economiadozero.com.br



Principais MÃ©tricas de Performance

Metric	EWZ	IBIT	IVV
Risk-Free Rate	0.0%	0.0%	0.0%
Time in Market	97.0%	99.0%	99.0%
Cumulative Return	-12.5%	46.51%	10.47%
CAGR %	-21.37%	98.88%	19.64%
Sharpe	-1.66	2.01	2.34
Prob. Sharpe Ratio	15.27%	89.68%	92.48%
Smart Sharpe	-1.62	1.97	2.29
Sortino	-2.16	3.32	3.7
Smart Sortino	-2.12	3.24	3.62

Metric	EWZ	IBIT	IVV
Sortino/ $\sqrt{2}$	-1.53	2.34	2.62
Smart Sortino/ $\sqrt{2}$	-1.5	2.29	2.56
Omega	0.77	0.77	0.77
Max Drawdown	-12.99%	-22.79%	-5.36%
Longest DD Days	136	78	43
Volatility (ann.)	19.75%	57.43%	11.31%
Calmar	-1.65	4.34	3.66
Skew	0.0	0.23	-0.12
Kurtosis	-0.22	0.14	0.06
Expected Daily	-0.14%	0.39%	0.1%
Expected Monthly	-2.64%	7.94%	2.01%
Expected Yearly	-12.5%	46.51%	10.47%
Kelly Criterion	-12.39%	6.53%	15.09%
Risk of Ruin	0.0%	0.0%	0.0%
Daily Value-at-Risk	-2.18%	-5.49%	-1.07%
Expected Shortfall (cVaR)	-2.18%	-5.49%	-1.07%
Max Consecutive Wins	5	6	6
Max Consecutive Losses	7	4	6
Gain/Pain Ratio	-0.23	0.38	0.47
Gain/Pain (1M)	-0.96	1.72	2.52
Payoff Ratio	0.83	1.1	1.06
Profit Factor	0.77	1.38	1.47
Common Sense Ratio	0.71	1.69	1.44
CPC Index	0.31	0.77	0.88
Tail Ratio	0.93	1.23	0.98
Outlier Win Ratio	4.86	1.26	7.02
Outlier Loss Ratio	3.23	1.44	6.96
MTD	-3.67%	16.23%	4.47%
3M	-10.37%	13.26%	3.93%
6M	-12.5%	46.51%	10.47%
YTD	-12.5%	46.51%	10.47%
1Y	-12.5%	46.51%	10.47%
3Y (ann.)	-21.37%	98.88%	19.64%
5Y (ann.)	-21.37%	98.88%	19.64%
10Y (ann.)	-21.37%	98.88%	19.64%
All-time (ann.)	-21.37%	98.88%	19.64%

Metric	EWZ	IBIT	IVV
Best Day	2.69%	11.37%	2.09%
Worst Day	-2.86%	-8.62%	-1.64%
Best Month	0.27%	45.76%	5.2%
Worst Month	-4.29%	-17.05%	-4.05%
Best Year	-12.5%	46.51%	10.47%
Worst Year	-12.5%	46.51%	10.47%
Avg. Drawdown	-12.99%	-6.76%	-1.17%
Avg. Drawdown Days	136	14	7
Recovery Factor	0.97	1.95	1.9
Ulcer Index	0.07	0.1	0.02
Serenity Index	-0.21	0.95	1.41
Avg. Up Month	0.27%	45.76%	5.2%
Avg. Down Month	-4.29%	-17.05%	-4.05%
Win Days	48.94%	51.04%	56.25%
Win Month	20.0%	60.0%	80.0%
Win Quarter	0.0%	50.0%	100.0%
Win Year	0.0%	100.0%	100.0%

EOY Returns

Year	EWZ	IBIT	IVV
2024	-12.60%	44.50%	10.21

Este material foi desenvolvido inteiramente em Python de forma automática. Aprenda mais em[economyadozero.com.br](https://economyadozero.com.br)