REPORT STRATEGY - B - 2024/06/19

Strategy Metrics and Settings

Settings	Inputs
Ticker	azul4.sa
Start	2017-04-11
End	2023-06-15
Lot	100.0

Metrics	Results
Train accuracy	54.24
Test Accuracy	52.05
% Pos.days trian test	0.796
% Pos.days test	0.756
Aumost of data lost	-123
Number of training signals	(Sell 472) (Buy 236)
Number of test signals	(Sell 436) (Buy 271)
Number of total signals	(Sell 907) (Buy 507)
Overfitting	2.186
Average of the series of returns	0.606
Standard deviation of returns series	0.938

Daily Results
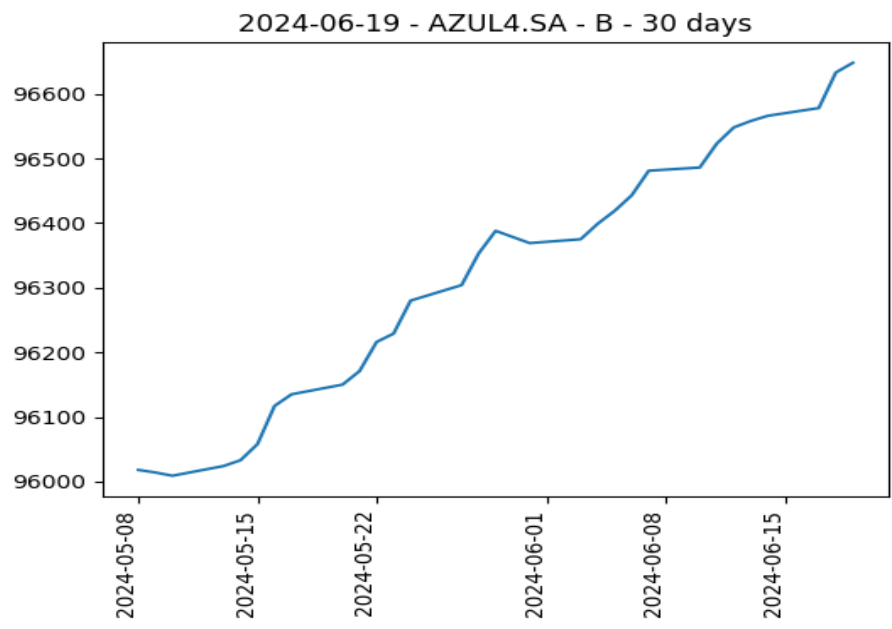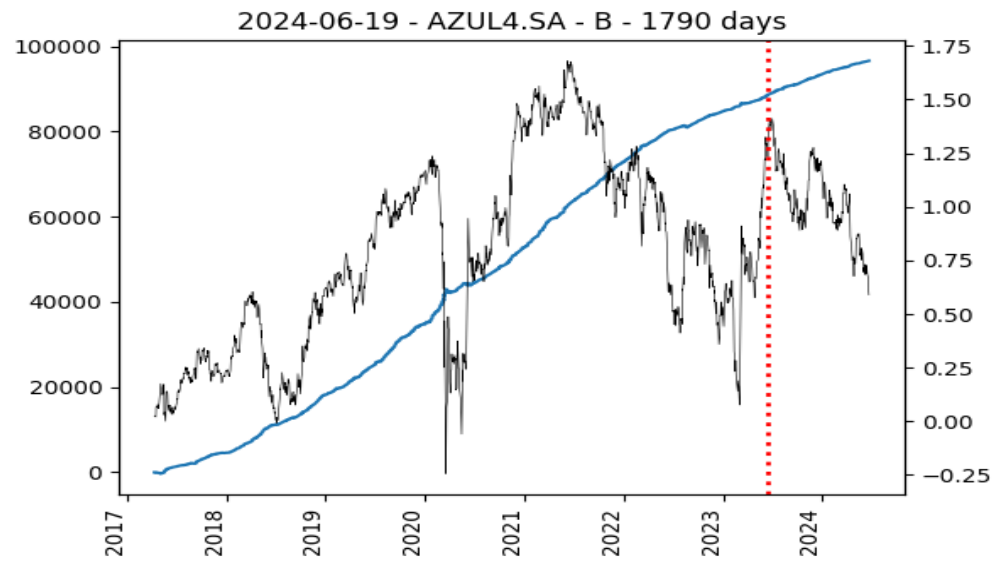
Data	Day Week	Alvo Bin	Previsto	R$
2024-05-23	Quinta-feira	Sell	Sell	13.00
2024-05-24	Sexta-feira	Buy	Buy	51.00
2024-05-27	Segunda-feira	Sell	Sell	24.00
2024-05-28	Terça-feira	Sell	Sell	49.00
2024-05-29	Quarta-feira	Sell	Sell	35.00
2024-05-31	Sexta-feira	Buy	Sell	-19.00
2024-06-03	Segunda-feira	Sell	Sell	6.00
2024-06-04	Terça-feira	Sell	Sell	24.00
2024-06-05	Quarta-feira	Buy	Buy	20.00
2024-06-06	Quinta-feira	Buy	Buy	24.00
2024-06-07	Sexta-feira	Sell	Sell	38.00
2024-06-10	Segunda-feira	Sell	Sell	5.00
2024-06-11	Terça-feira	Buy	Buy	37.00
2024-06-12	Quarta-feira	Sell	Sell	25.00
2024-06-13	Quinta-feira	Sell	Sell	10.00
2024-06-14	Sexta-feira	Sell	Sell	8.00
2024-06-17	Segunda-feira	Sell	Sell	12.00
2024-06-18	Terça-feira	Sell	Sell	55.00
2024-06-19	Quarta-feira	Sell	Sell	18.00

2024-06-19, Quarta-feira, 0.0, sell