Diagnóstico da sua Carteira

Como sua carteira performou de 2015-07-06 até 2017-07-05

	Values	(Return - MAR)/Risk
Profitability and Other Inputs		
Mean Return (1)	1204.8318%	
Compound Annual Growth Rate (CAGR)	-100.0000%	
Minimum Acceptable Return (MAR) (1)	0.0000%	
Significance Level	5.0000%	
Risk Measures based on Returns		
Standard Deviation (2)	3134.6276%	0.384362
Mean Absolute Deviation (MAD) (2)	2162.5071%	0.557146
Semi Standard Deviation (2)	2367.9153%	0.508815
First Lower Partial Moment (FLPM) (2)	1044.4305%	1.153578
Second Lower Partial Moment (SLPM) (2)	2333.5316%	0.516313
Value at Risk (VaR) (2)	4553.4332%	0.264599
Conditional Value at Risk (CVaR) (2)	6794.8663%	0.177315
Entropic Value at Risk (EVaR) (2)	8382.4363%	0.143733
Tail Gini of Losses (TG) (2)	18859.1507%	0.063886
Relativistic Value at Risk (RLVaR) (2)	24909.7232%	0.048368
Worst Realization (2)	31398.9980%	0.038372
Skewness	-1.82946	
Kurtosis	20.78526	
Risk Measures based on Drawdowns (3)		
Ulcer Index (UCI)	2726.6950%	0.441865
Average Drawdown (ADD)	2064.8449%	0.583498
Drawdown at Risk (DaR)	5409.7849%	0.222713
Conditional Drawdown at Risk (CDaR)	5922.1011%	0.203447
Entropic Drawdown at Risk (EDaR)	6076.2158%	0.198287
Relativistic Drawdown at Risk (RLDaR)	6176.6566%	0.195062
Max Drawdown (MDD)	6445.5866%	0.186924

(1) Annualized, multiplied by 252

(2) Annualized, multiplied by √252

(3) Based on uncompounded cumulated returns

Como sua carteira performou de 2017-07-05 até 2023-04-13

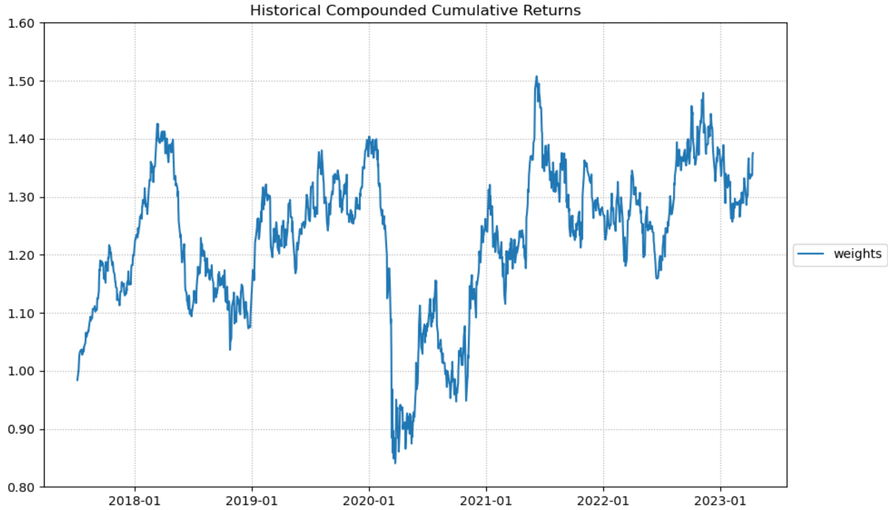
	Values	(Return - MAR)/Risk
Profitability and Other Inputs		
Mean Return (1)	8.6926%	
Compound Annual Growth Rate (CAGR)	3.8856%	
Minimum Acceptable Return (MAR) (1)	0.0000%	
Significance Level	5.0000%	
Risk Measures based on Returns		
Standard Deviation (2)	24.8170%	0.350267
Mean Absolute Deviation (MAD) (2)	17.3370%	0.501388
Semi Standard Deviation (2)	17.9774%	0.483529
First Lower Partial Moment (FLPM) (2)	8.3939%	1.035579
Second Lower Partial Moment (SLPM) (2)	17.7154%	0.490678
Value at Risk (VaR) (2)	37.6062%	0.231147
Conditional Value at Risk (CVaR) (2)	56.5924%	0.153600
Entropic Value at Risk (EVaR) (2)	67.7037%	0.128391
Tail Gini of Losses (TG) (2)	122.2035%	0.071132
Relativistic Value at Risk (RLVaR) (2)	174.1197%	0.049923
Worst Realization (2)	225.9533%	0.038471
Skewness	-0.56075	
Kurtosis	8.87968	
Risk Measures based on Drawdowns (3)		
Ulcer Index (UCI)	15.4580%	0.562335
Average Drawdown (ADD)	12.3154%	0.705828
Drawdown at Risk (DaR)	29.3675%	0.295992
Conditional Drawdown at Risk (CDaR)	36.9119%	0.235495
Entropic Drawdown at Risk (EDaR)	40.1198%	0.216665
Relativistic Drawdown at Risk (RLDaR)	42.9129%	0.202563
Max Drawdown (MDD)	47.7221%	0.182150

(1) Annualized, multiplied by 252

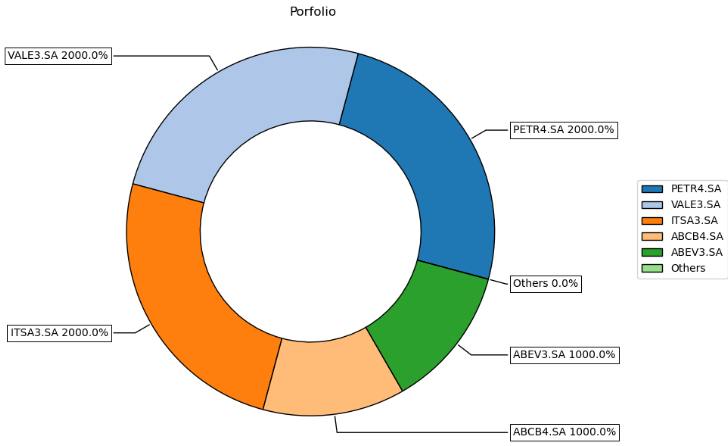
(2) Annualized, multiplied by √252

(3) Based on uncompounded cumulated returns

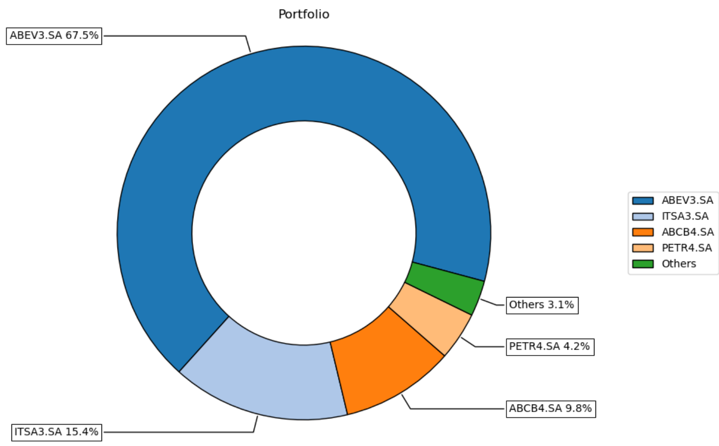
Retorno Acumulado da Carteira de 2017-07-05 até 2023-04-13



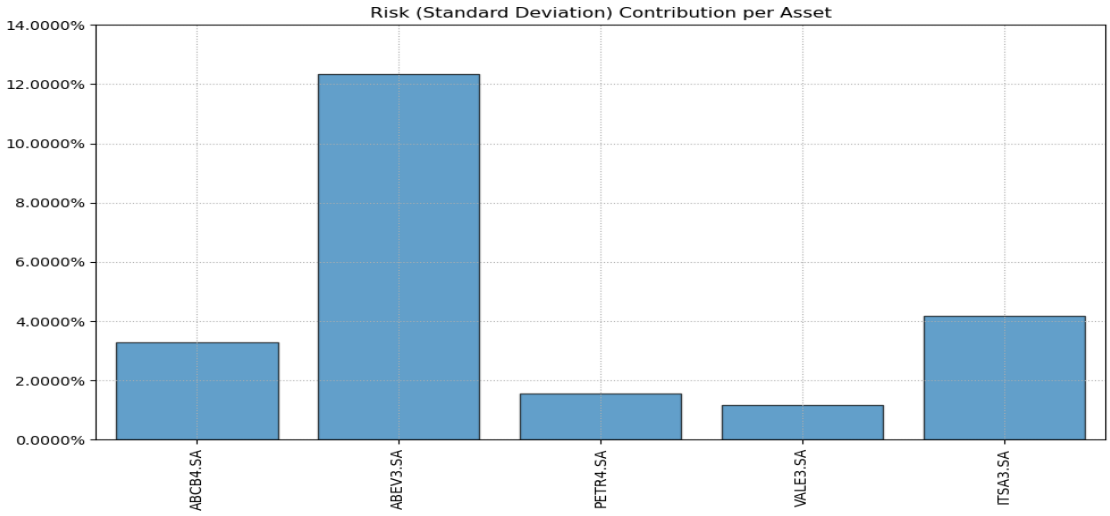
Pesos da Carteira Atual



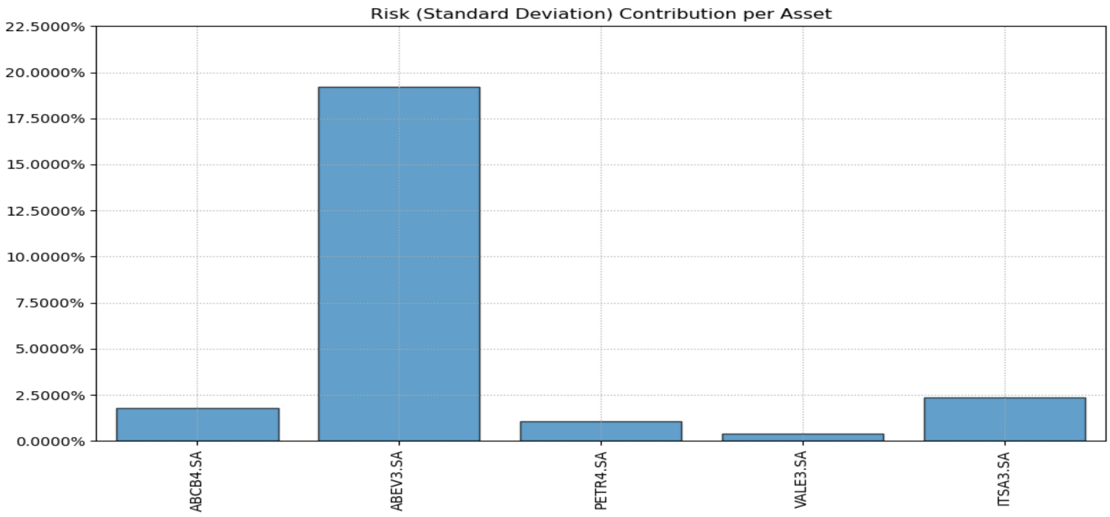
Pesos da Carteira Otimizada



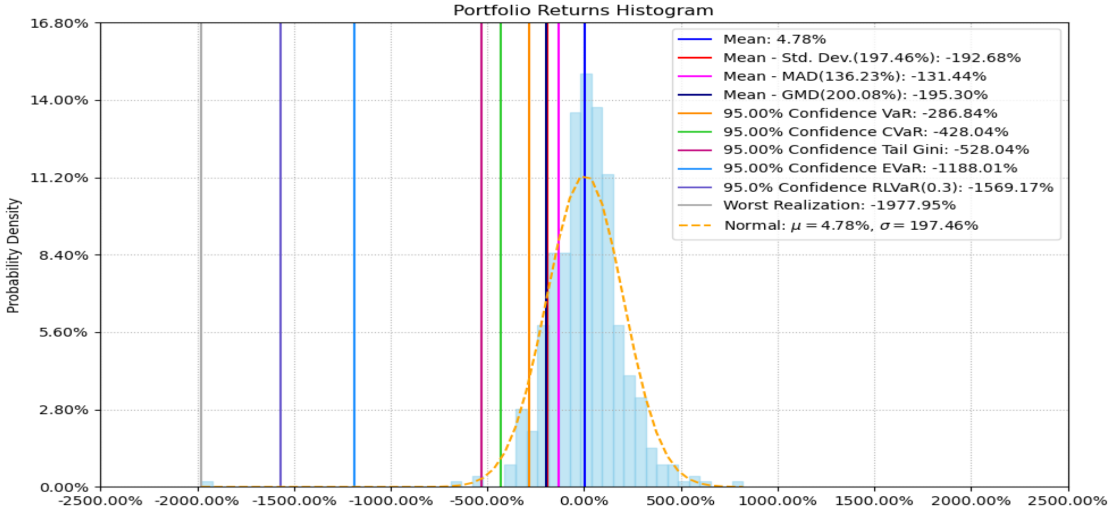
Contribuição de risco por ativo de 2015-07-06 ate 2017-07-05



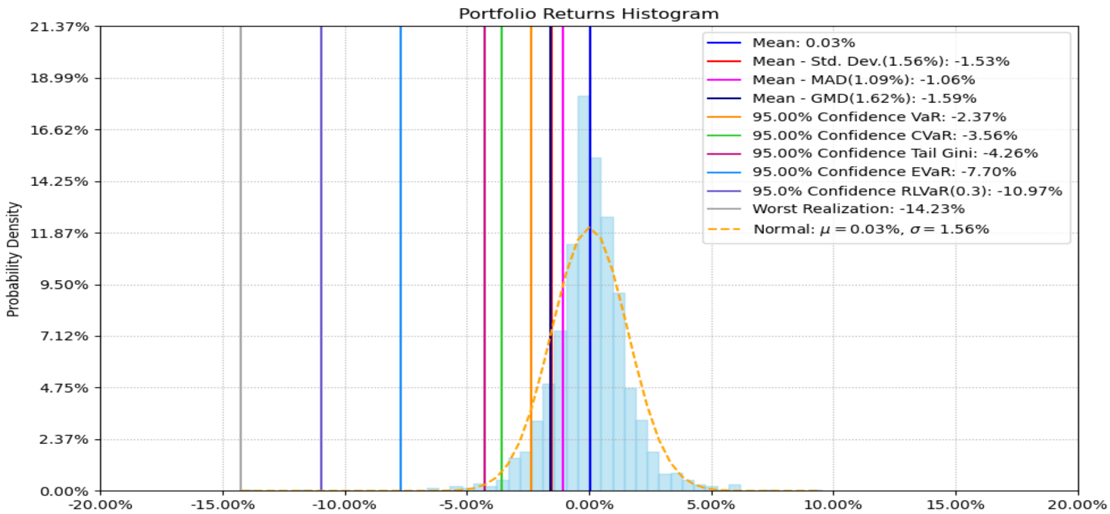
Contribuição de risco, na carteira sugerida, por ativo de 2017-07-05 ate 2023-04-13



Histograma de retornos de 2015-07-06 ate 2017-07-05



Histograma de retornos, na carteira sugerida, de 2017-07-05 ate 2023-04-13



Relatório construído com a biblioteca RiskFolio https://riskfolio-lib.readthedocs.io/en/latest/index.html