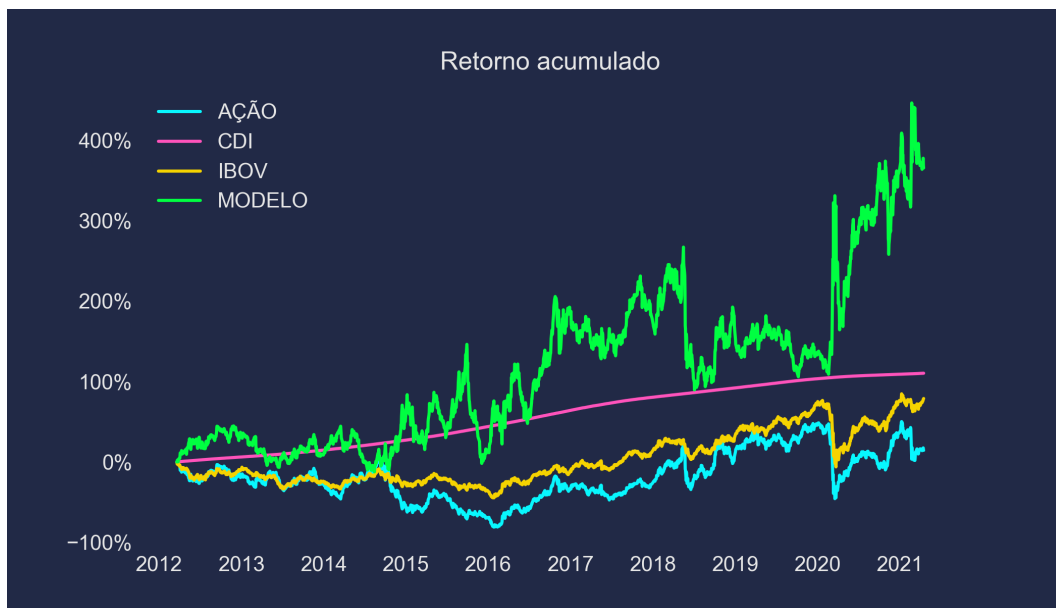


## Relatório do Modelo

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

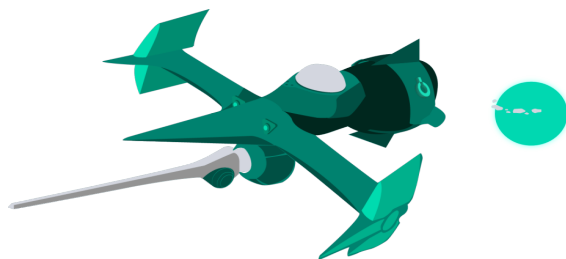


### Estatísticas de Retorno e Risco

Retorno acum. modelo	365.35%
Retorno acum. ativo	14.45%
Retorno acum. CDI	110.26%
Retorno acum. IBOV	78.82%
Retorno a.a. modelo	18.86%
Vol 252d	48.4%
Índice Sharpe	0.2
VAR diário 95%	-4.77%
Drawdown máximo	-60.12%

### Estatísticas de Trade

Número de trades	73
% Operações vencedoras	41.1%
% Operações perdedoras	58.9%
Média de ganhos	18.72%
Média de perdas	-7.16%
Expec. matemática por trade	3.48%
Tempo médio de operação	30
Maior sequência de vitória	4
Maior sequência de derrotas	5

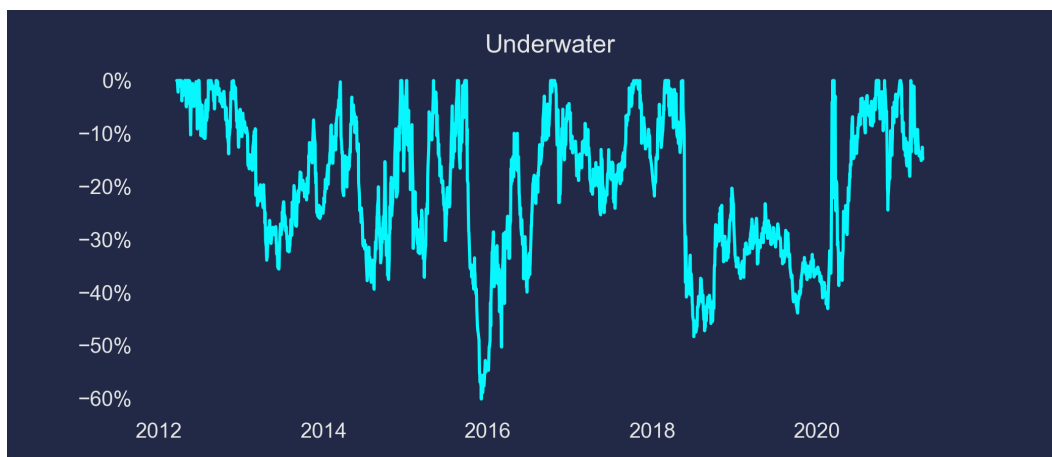
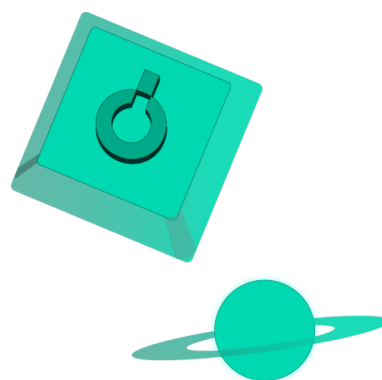


## Relatório do Modelo

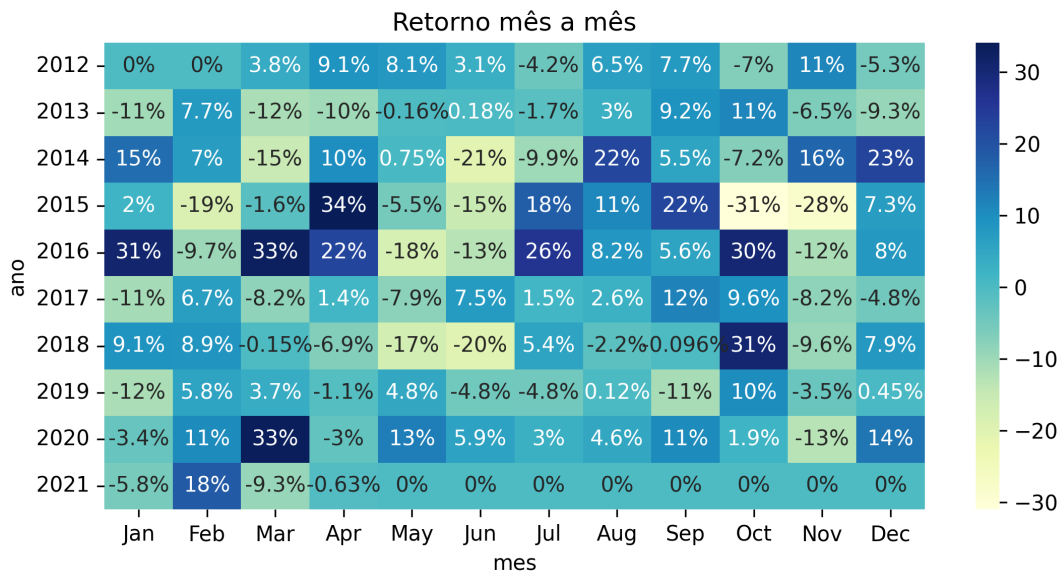
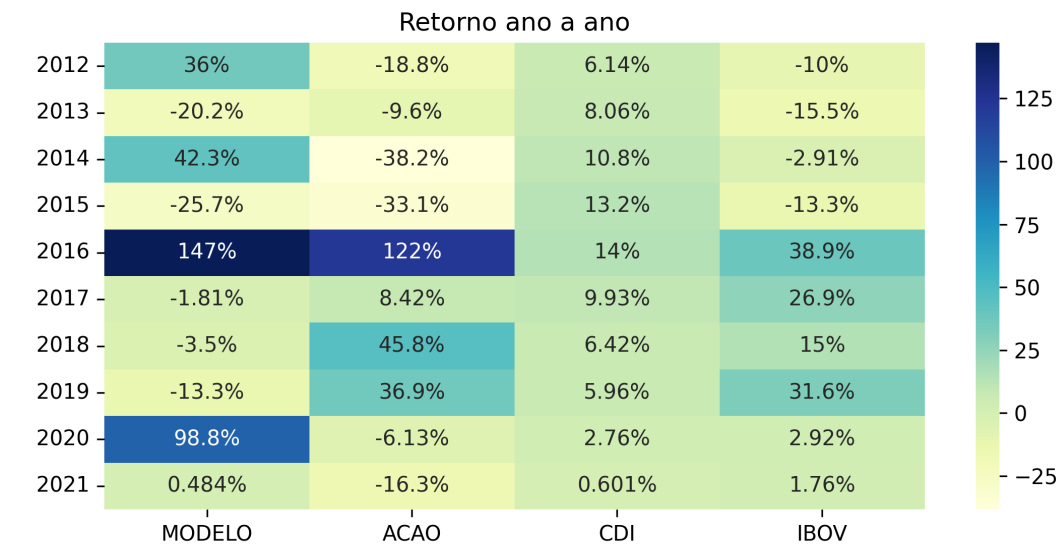


### Eventos de estresse

Joesley Day - 18/05/2017	15.83%
Auge pandemia: Março - 2020	39.89%
Boa sorte Day - 10/11/2022	-
Greve dos caminhoneiros - 2018	-20.19%
Precatórios - ago/nov 2021	-
Crise de 2008	-



# Relatório do Modelo



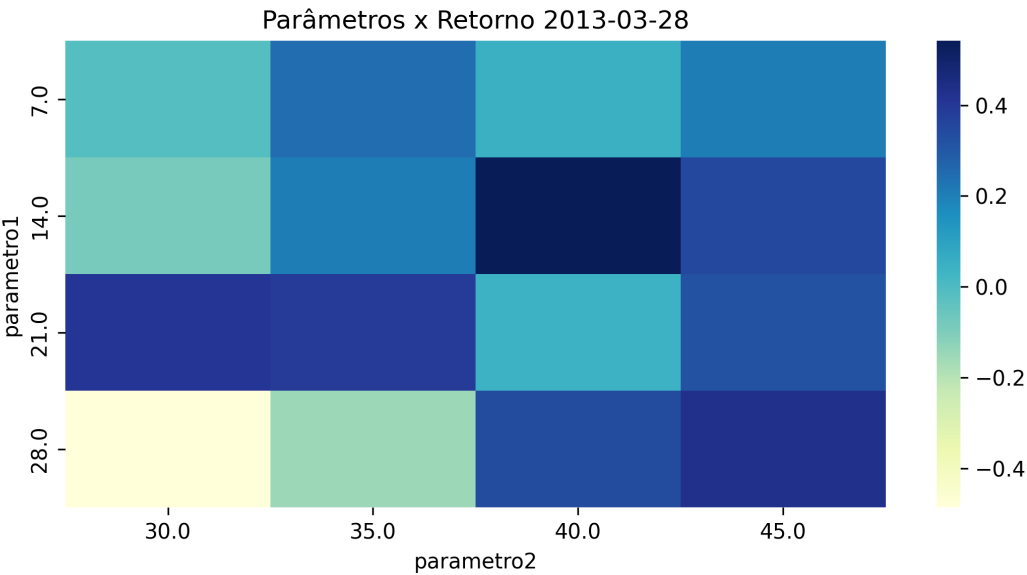
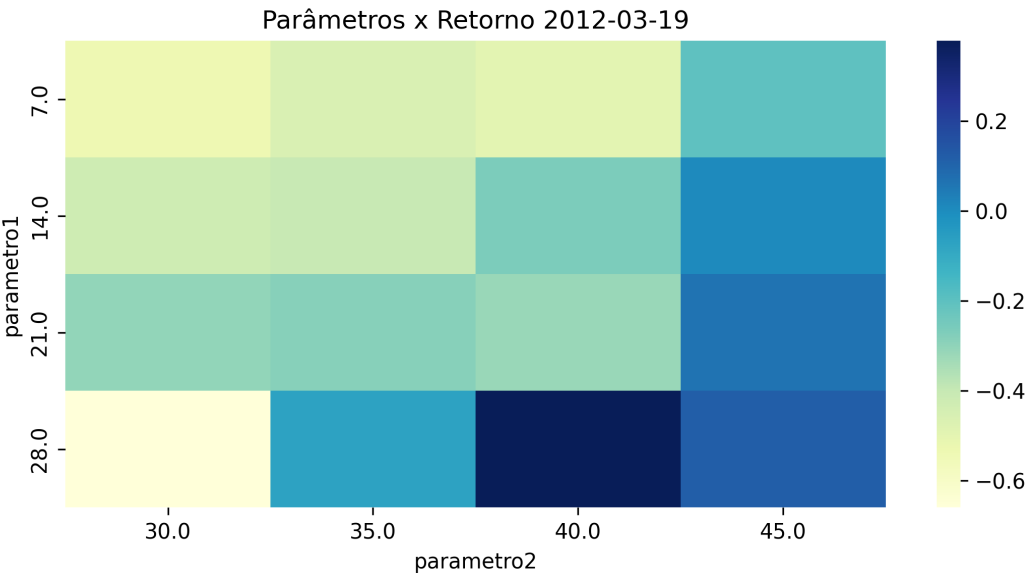
## Relatório do Modelo

**Tabela resultados otimização**

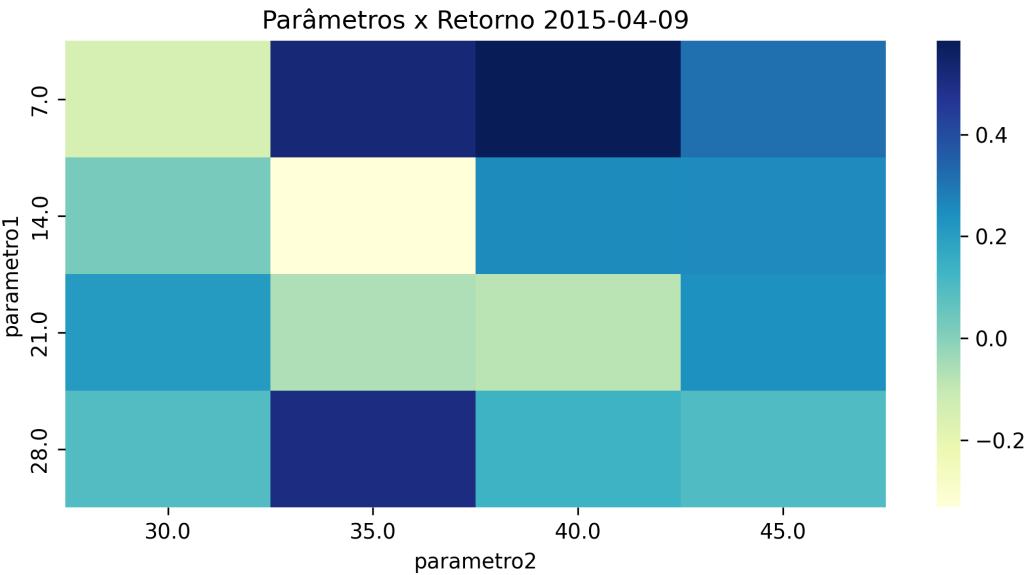
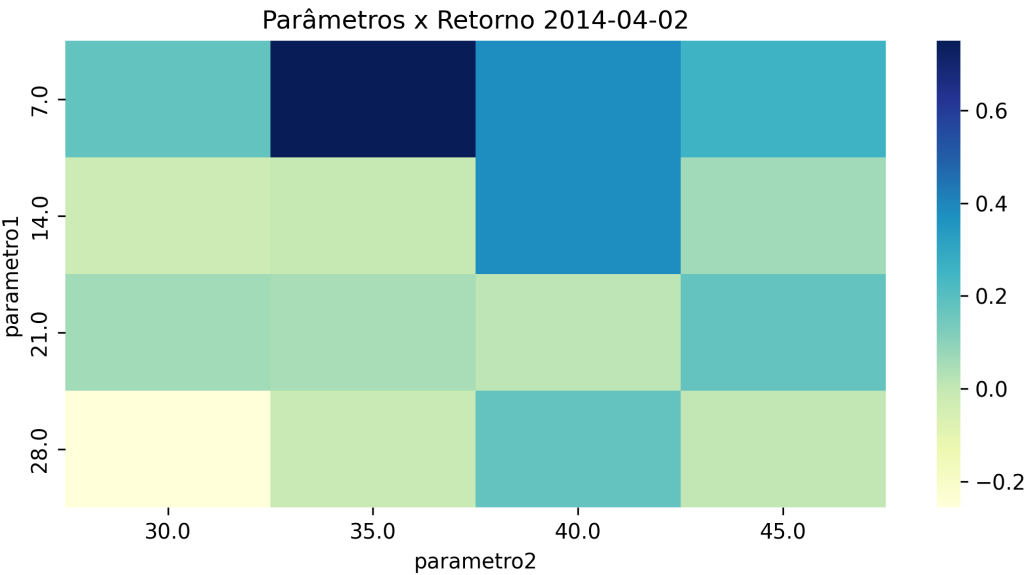
Data inicial IS	Data final IS	Retorno IS a.m.	Data inicial OOS	Data final OOS	Retorno OOS a.m.	Parâmetro 1	Parâmetro 2
2010-03-10	2012-03-19	1.35%	2012-03-20	2013-03-28	1.23%	28	40
2011-03-16	2013-03-28	1.82%	2013-04-01	2014-04-02	0.19%	14	40
2012-03-19	2014-04-02	2.36%	2014-04-03	2015-04-09	1.98%	7	35
2013-03-28	2015-04-09	1.93%	2015-04-10	2016-04-19	2.76%	7	40
2014-04-02	2016-04-19	6.88%	2016-04-20	2017-04-24	1.63%	21	30
2015-04-09	2017-04-24	5.73%	2017-04-25	2018-05-02	1.52%	21	30
2016-04-19	2018-05-02	2.57%	2018-05-03	2019-05-13	-0.99%	21	35
2017-04-24	2019-05-13	1.48%	2019-05-14	2020-05-18	1.73%	21	35
2018-05-02	2020-05-18	0.67%	2020-05-19	2021-04-16	3.22%	14	35

Retono médio IS	Retorno médio OOS
<b>2.75%</b>	<b>1.48%</b>

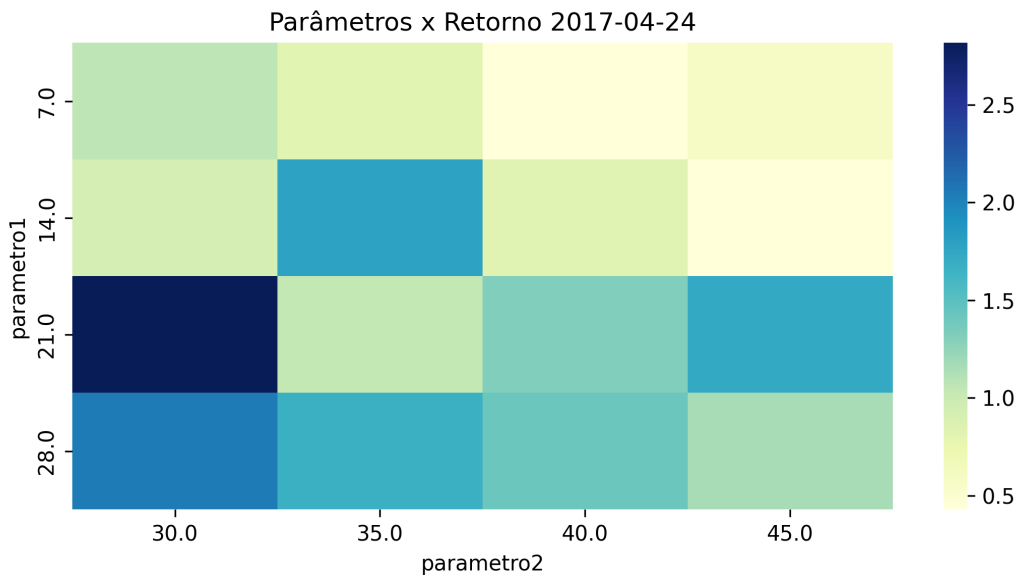
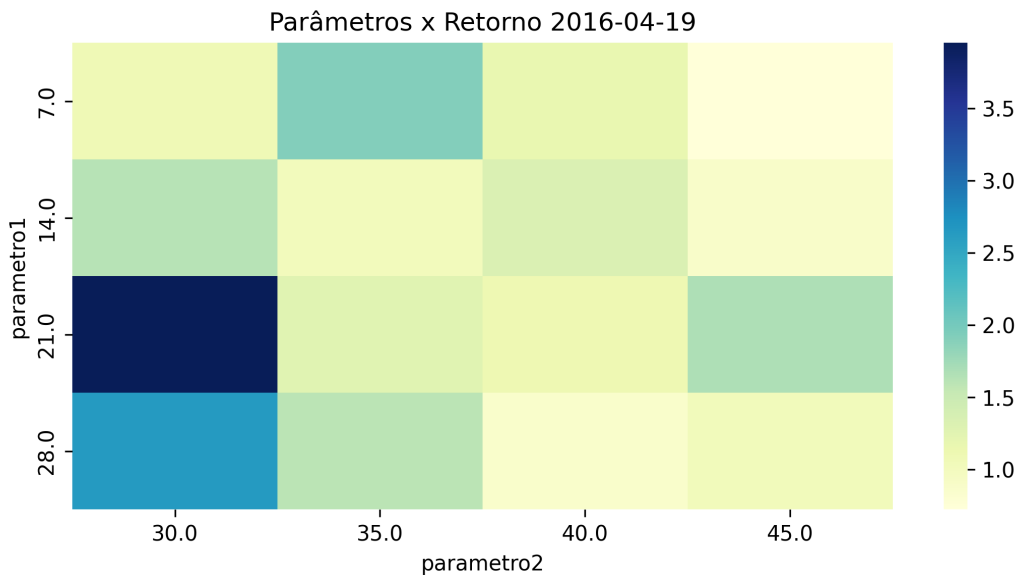
# Relatório do Modelo



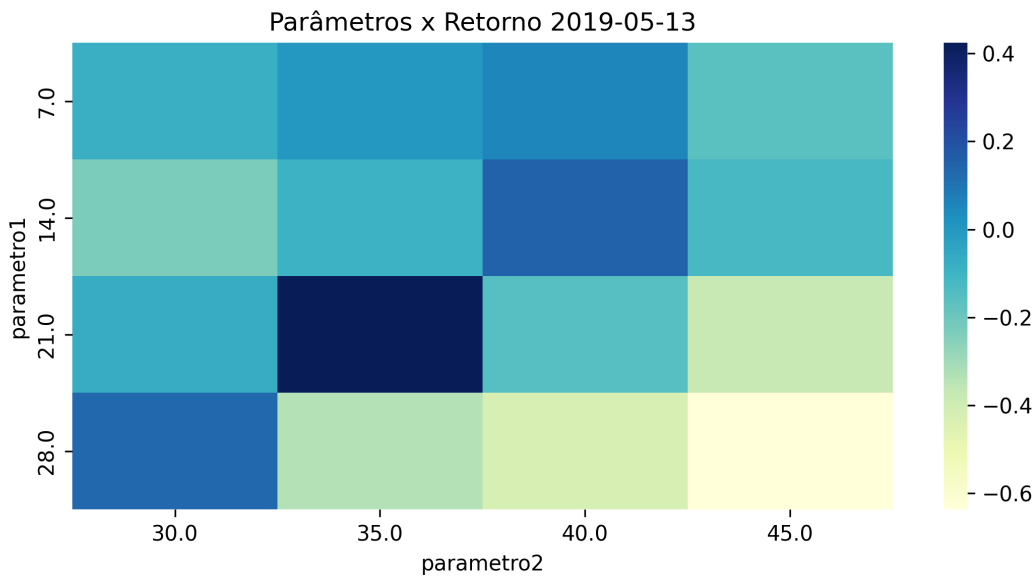
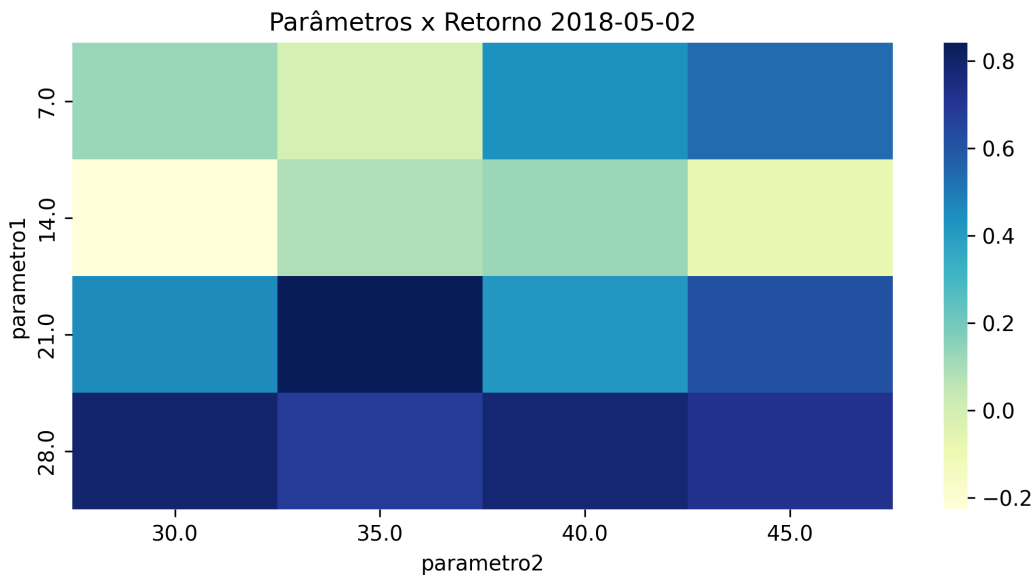
# Relatório do Modelo



# Relatório do Modelo



# Relatório do Modelo





# Relatório do Modelo

