

Information

Latest update	2025-02-16
Inception date	2023-11-30
Portfolio manager	Rafael B. De Rezende
Price quotation/trading	Daily
Return measurement	Local currency
Risk category	6 (1-7)

Current asset distribution


■ Equities ■ Bonds ■

Equities	55.6%
Bonds	44.4%

Performance (number)

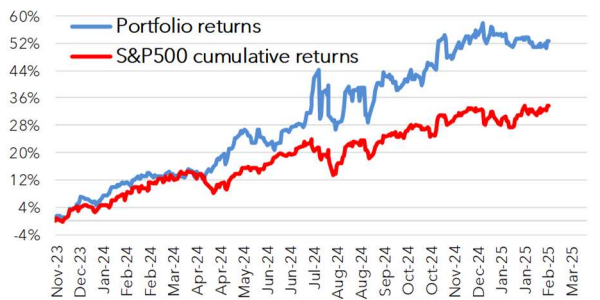
Year to date	-1.84%
Latest month	1.54%
3 months	-1.67%
6 months	21.95%
12 months	45.17%
Since inception	52.56%
Annual return since inception	40.66%

Strategy

The portfolio combines different types of securities traded in the US market, including equities, bonds and futures contracts, selected based on a mix of quantitative models, fundamental and macro-financial analysis. The portfolio is aimed at obtaining high returns with a degree of stability.

Figures since inception

Average daily return portfolio	0.145%
Average daily return MSCI World	0.097%
Std. deviation daily return portfolio	1.237%
Std. deviation daily return S&P500	0.771%
Annualized Information Ratio	0.686
# of holdings	variable

Performance (graph)

Returns

Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2025	-1.84%	-3.54%	1.70%										
2024	48.52%	4.50%	2.05%	2.20%	-0.07%	7.99%	2.77%	12.30%	-0.71%	1.63%	5.01%	6.13%	3.10%
2023	6.81%											0.48%	6.34%

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