

**Information**

Latest update	2024-08-21
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 ■ Futures

Equities	78.6%
Futures	21.4%

**Performance (number)**

Year to date	30.90%
Latest month	-4.65%
3 months	10.51%
6 months	24.22%
12 months	-
Since inception	37.24%
Annual return since inception	-

**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	0.181%
Average daily return MSCI World	0.113%
Std. deviation daily return portfolio	1.260%
Std. deviation daily return S&P500	0.765%
Annualized Information Ratio	0.895
# of holdings	variable

**Performance (graph)**



**Returns**

Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	30.90%	4.50%	2.05%	2.20%	-0.07%	7.99%	2.77%	12.30%	-2.45%				
2023	6.81%											0.48%	6.34%

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