

**Information**

Latest update	2025-04-17
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 ■ Futures

Equities	47.6%
Bonds	45.3%
Futures	7.1%

**Performance (number)**

Year to date	-7.38%
Latest month	-7.35%
3 months	-5.57%
6 months	5.22%
12 months	33.98%
Since inception	47.02%
Annual return since inception	31.46%

**Returns**

Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2025	-7.38%	-3.54%	3.51%	2.14%	-7.64%								
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%

**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	0.117%
Average daily return S&P500	0.047%
Std. deviation daily return portfolio	1.208%
Std. deviation daily return S&P500	1.069%
Annualized Information Ratio	0.862
# of holdings	variable

**Performance (graph)**


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