

Information

Latest update	2025-03-16
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 ■ Futures

Equities	44.4%
Bonds	44.5%
Futures	11.1%

Performance (number)

Year to date	-0.02%
Latest month	1.85%
3 months	-0.08%
6 months	13.85%
12 months	42.07%
Since inception	54.37%
Annual return since inception	39.03%

Returns

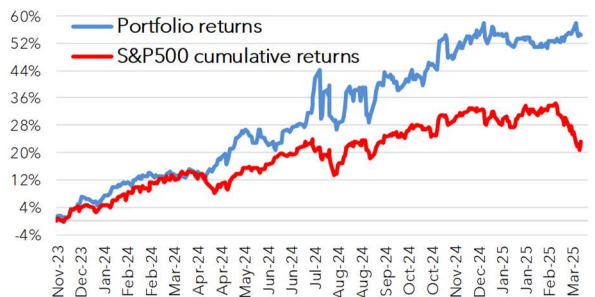
Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2025	-0.02%	-3.54%	3.51%	1.85%									
2024	48.52%	4.50%	2.05%	2.20%	-0.07%	7.99%	2.77%	12.30%	-0.71%	1.63%	5.01%	6.13%	3.10%
2023	6.81%											0.48%	6.34%

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	0.140%
Average daily return S&P500	0.067%
Std. deviation daily return portfolio	1.209%
Std. deviation daily return S&P500	0.813%
Annualized Information Ratio	1.018
# of holdings	variable

Performance (graph)


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