

Information

Latest update	2024-11-08
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	83.0%
Futures	17.0%

Performance (number)

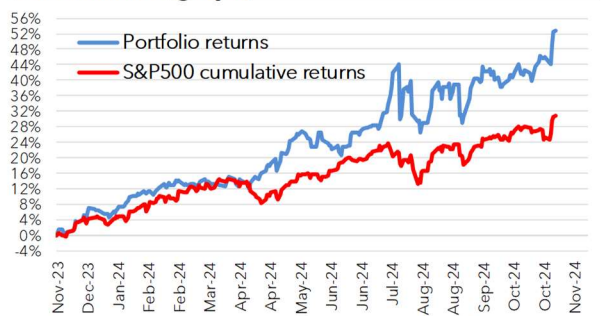
Year to date	46.47%
Latest month	12.58%
3 months	26.22%
6 months	31.33%
12 months	-
Since inception	52.81%
Annual return since inception	-

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	0.185%
Average daily return MSCI World	0.115%
Std. deviation daily return portfolio	1.309%
Std. deviation daily return S&P500	0.774%
Annualized Information Ratio	0.941
# of holdings	variable

Performance (graph)

Returns

Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	46.47%	4.50%	2.05%	2.20%	-0.07%	7.99%	2.77%	12.30%	-0.71%	1.63%	5.01%	7.18%	
2023	6.81%											0.48%	6.34%

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