

**Information**

Latest update	2025-01-12
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 ■ Bonds

Equities	40.0%
Futures	15.1%
Bonds	44.9%

**Performance (number)**

Year to date	-2.72%
Latest month	-3.18%
3 months	10.20%
6 months	24.12%
12 months	50.88%
Since inception	44.29%
Annual return since inception	44.16%

**Returns**

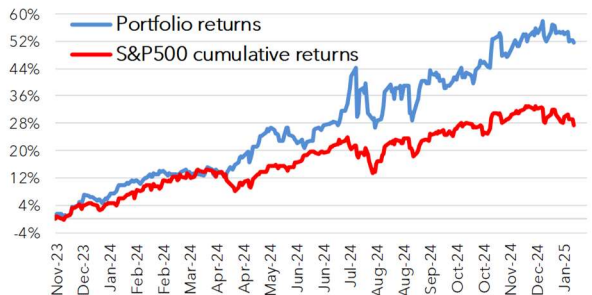
Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2025	-2.72%	-2.72%											
2024	48.52%	4.50%	2.05%	2.20%	-0.07%	7.99%	2.77%	12.30%	-0.71%	1.63%	5.01%	6.13%	3.10%
2023	6.81%											0.48%	6.34%

**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	0.155%
Average daily return MSCI World	0.089%
Std. deviation daily return portfolio	1.281%
Std. deviation daily return S&P500	0.776%
Annualized Information Ratio	0.937
# of holdings	variable

**Performance (graph)**


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