

CAZADORES MULTI MACRO - SEPTEMBER 2024



KEY FACTS

Minimum Notional	\$1,000,000
Management Fee	0.50%
Performance Fee	20%
High Water Mark	Yes
Redemptions	Weekly
Investor Req	QEP
Investment Structure	Separately Managed Accts
Investment Manager	Cazadores Investments Ltd
Portfolio Manager	James Miller

KEY STATS

	Multi Macro	SG CTA
Sharpe Ratio	3.24	0.64
Sortino Ratio	19.61	1.08
Annualised SD	3.4%	9.3%
Max HWM Drawdown	-3.6%	-10.3%
Cumulative Return	56.9%	28.3%
Annualised Return	12.0%	6.0%
Winning Months	86%	56%

CONTACT

Cazadores Investments Ltd
IR@cazadoresinvestments.com

MULTI MACRO

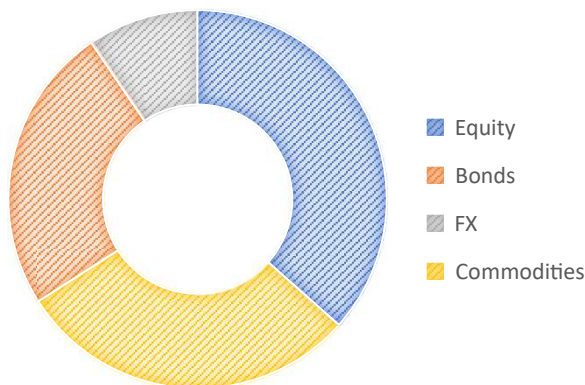
A long - short, multi asset class strategy, trading liquid futures only. Signals are Quantitative and based on price and volume data, with tight risks controls including pre-determined stop losses per instrument.

Low correlation to other CTAs, equities and fixed income strategies, with returns diversified across Commodities, Equities, Bonds and FX, allowing for performance independent of asset class cycles.

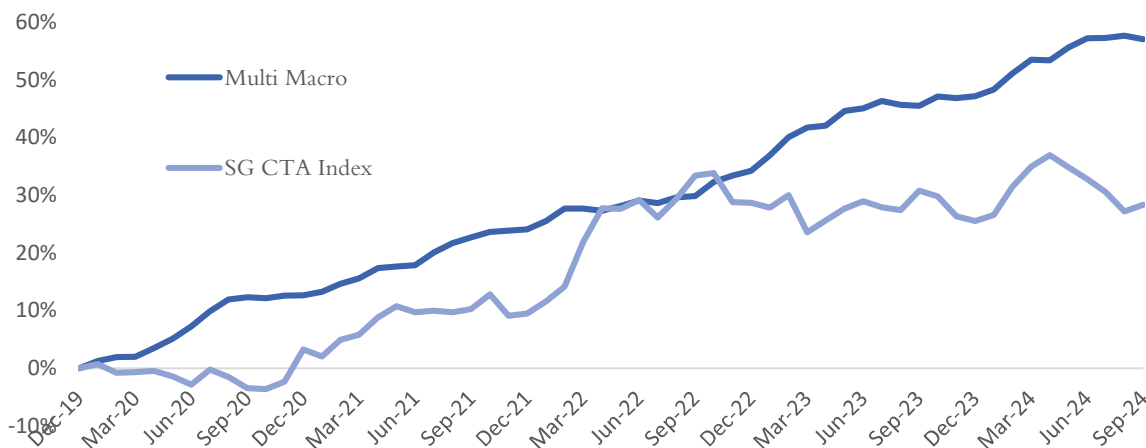
MTD **1.58%**

YTD **12.89%**

PORTFOLIO COMPOSITION



MULTI MACRO CUMULATIVE PERFORMANCE*



NET MONTHLY RETURNS*

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	1.29%	0.65%	0.04%	1.50%	1.62%	2.18%	2.60%	2.02%	0.40%	-0.14%	0.44%	0.06%	12.64%
2021	0.62%	1.37%	0.94%	1.76%	0.30%	0.20%	2.23%	1.61%	1.00%	0.93%	0.21%	0.23%	11.40%
2022	1.44%	2.15%	0.01%	-0.39%	0.85%	0.94%	-0.48%	1.03%	0.20%	2.45%	1.12%	0.83%	10.16%
2023	2.67%	3.11%	1.68%	0.33%	2.53%	0.48%	1.26%	-0.66%	-0.15%	1.58%	-0.26%	0.32%	12.89%
2024	1.18%	2.74%	2.41%	-0.14%	2.24%	1.57%	0.06%	0.41%	-0.64%				9.83%

Cazadores Investments Ltd (NFA ID: 0528019) | Phone:+44 2080 502 169 | Email: IR@cazadoresinvestments.com
 *HYPOTHEICAL RETURNS as per NFA rules

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