

# PortfolioAnalyst



## Resumen Ejecutivo Enero – Agosto 2021

Prisma Kapital Partners, en el periodo comprendido entre el 1ro de enero al 31 de agosto de 2021 ha generado un retorno acumulado en sus portafolios del 30.33%, lo cual constituye una rentabilidad superior al 48% frente a lo hecho por el S&P 500 (SPX). Este rendimiento ha sido logrado con una gestión impecable a pesar de la poca volatilidad que ha mostrado el mercado, lo cual supuso un reto para nuestra firma e hizo que generáramos nuevas metodologías de trabajo, sumadas a las tradicionales.

La evaluación del portafolio se hace a partir del **SORTINO RATIO**, un método de evaluación de rendimientos y desempeño para portafolios de alta volatilidad. Este ratio se mide de la siguiente manera: Entre 1 y 2 es valor considerado Bueno. Entre 2 y 3 es Bueno-alto. Y superior a 3 es considerado Excelente. **Prisma Kapital Partners orgullosamente demuestra un S.R de 5.58 en este índice de evaluación.**

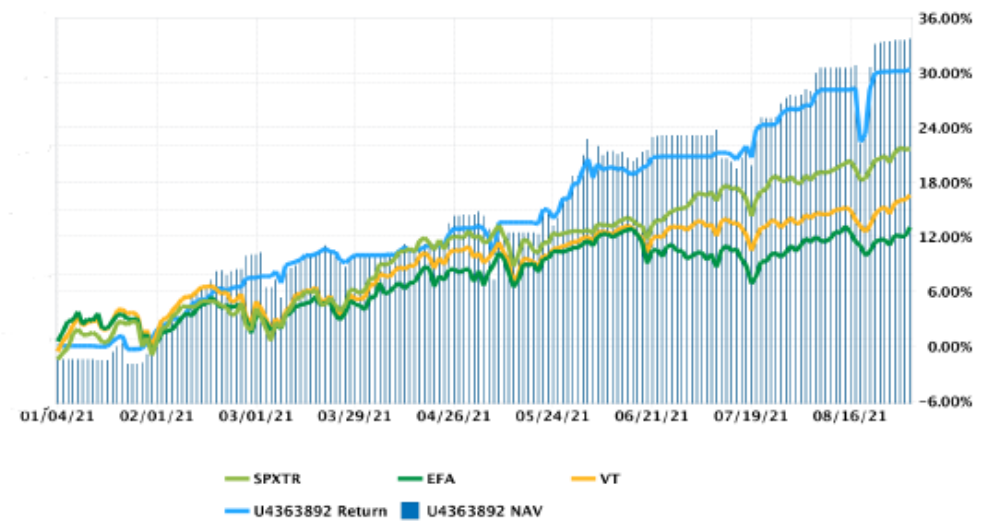
En el informe a continuación se puede apreciar el desempeño en lo corrido del año 2021. Este análisis de cartera se generó utilizando la herramienta 'PortfolioAnalyst' de Interactive Brokers y se proporciona para fines informativos.

NAME:  
 ACCOUNT: U43638  
 ACCOUNT TYPE: Advisor Client

PERFORMANCE MEASURE  
 TWR  
 BASE CURRENCY  
 USD

Net Asset Value

Cumulative Return



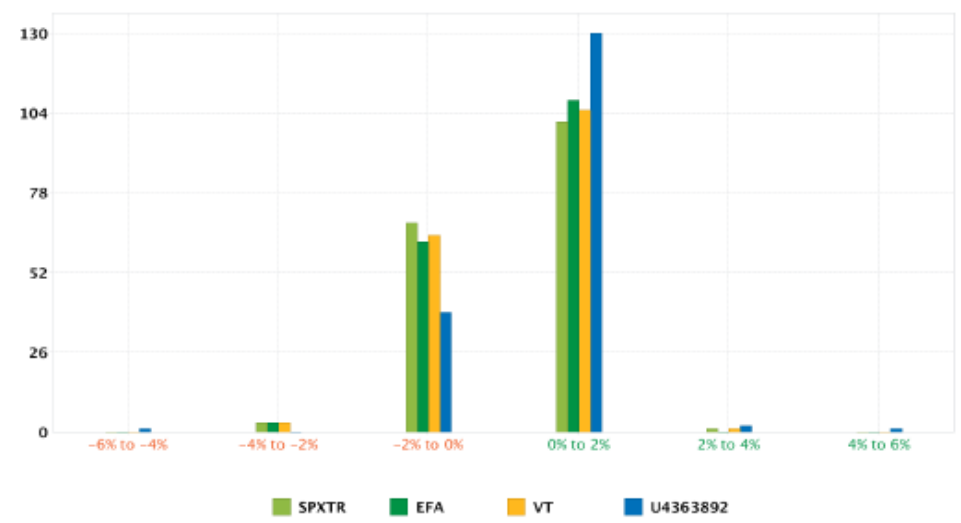
Key Statistics

<b>30.33%</b> CUMULATIVE RETURN 01/04/21 - 09/01/21	<b>0.17%</b> 5 DAY RETURN 08/26/21 - 09/01/21	<b>6.50%</b> 10 DAY RETURN 08/19/21 - 09/01/21	<b>4.03%</b> BEST RETURN 08/20/21	<b>-4.61%</b> WORST RETURN 08/18/21
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Max Drawdown	4.61%
Peak-To-Valley	08/17/21 - 08/18/21
Sharpe Ratio	3.43
Standard Deviation	0.73%

Top Performers	Value	CTR (%)
SPXW 210827P0430...	0.00	13.42
SPXW 210721P0418...	0.00	7.87
SPXW 210831P0428...	0.00	6.55
JKS 210917C0003...	0.00	3.48
SPXW 210818P0437...	0.00	3.10

Distribution of Returns



Bottom Performers	Value	CTR (%)
SPXW 210827P0425...	0.00	-9.28
SPXW 210831P0423...	0.00	-5.19
SPXW 210721P0413...	0.00	-4.18
SPXW 210719P0423...	0.00	-3.99
SPX 210820P0437...	0.00	-3.54

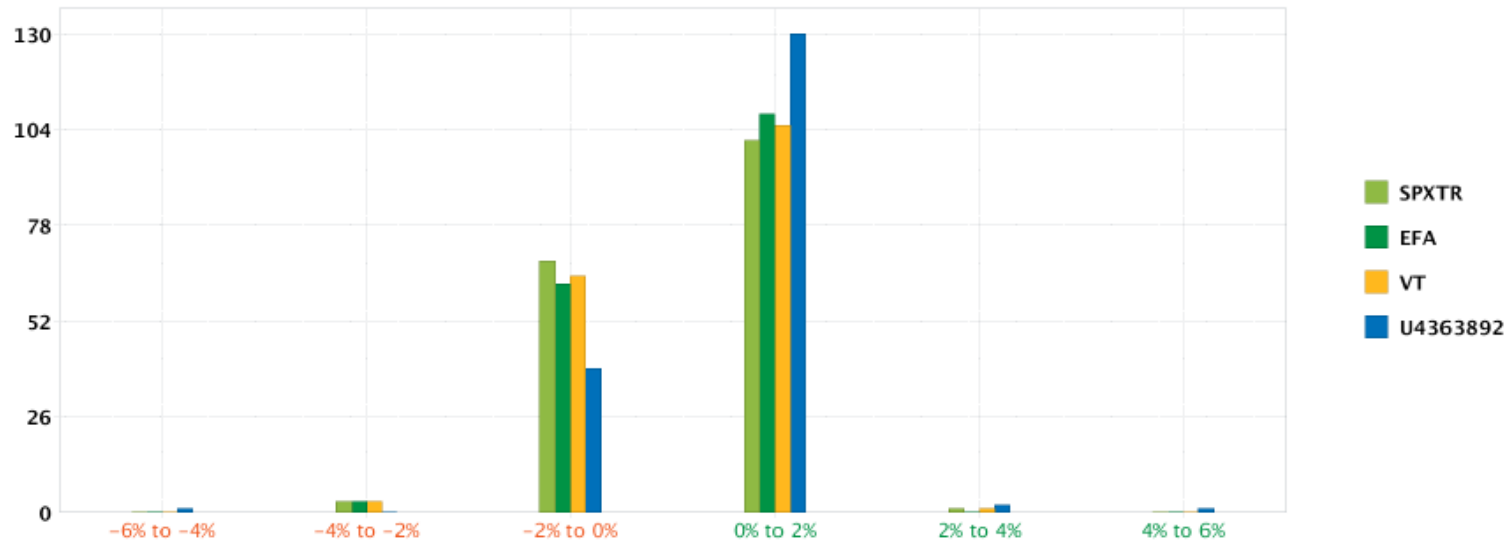
Risk Analysis

	SPXTR	EFA	VT	U4363892
Ending VAMI	1,216.23	1,130.47	1,165.87	1,303.26
Max Drawdown	3.99%	5.34%	4.72%	4.61%
Peak-To-Valley	05/07/21 - 05/12/21	06/15/21 - 07/19/21	02/16/21 - 03/04/21	08/17/21 - 08/18/21
Recovery	17 Days	19 Days	20 Days	3 Days
Sharpe Ratio	2.38	1.50	1.88	3.43
Sortino Ratio	3.59	2.10	2.75	5.58
Standard Deviation	0.79%	0.80%	0.79%	0.73%
Downside Deviation	0.52%	0.57%	0.54%	0.45%
Correlation	0.25	0.19	0.25	-
$\beta$ :	0.23	0.17	0.23	-
$\alpha$ :	0.33	0.37	0.35	-
Mean Return	0.12%	0.07%	0.09%	0.16%
Positive Periods	102 (58.96%)	108 (62.43%)	106 (61.27%)	138 (79.77%)
Negative Periods	71 (41.04%)	65 (37.57%)	67 (38.73%)	35 (20.23%)

Value Added Monthly Index (VAMI)



Distribution of Returns



Top Performers

Symbol	Value	Contribution (%)
SPXW 210827P04300000	0.00	13.42
SPXW 210721P04180000	0.00	7.87
SPXW 210831P04280000	0.00	6.55
JKS 210917C00030000	0.00	3.48
SPXW 210818P04375000	0.00	3.10

Contribution by Sector



Unclassified	8.98%	Healthcare	-0.61%
Consumer Cyclical	8.28%		
Technology	4.68%		
Energy	4.05%		
Telecomm	1.59%		
Industrial	0.43%		
Consumer Non-Cyc	0.01%		
Cash	-0.01%		

Bottom Performers

Symbol	Value	Contribution (%)
SPXW 210827P04250000	0.00	-9.28
SPXW 210831P04230000	0.00	-5.19
SPXW 210721P04130000	0.00	-4.18
SPXW 210719P04230000	0.00	-3.99
SPX 210820P04370000	0.00	-3.54

Contribution by Financial Instrument



Options	30.20%
Stocks	0.11%
Cash	-0.01%

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
<b>Options</b>								
AAL 210820C00020000	AAL 20AUG21 20.0 C	Industrial	0.22%	-39.32%	-0.10%	0.00	-137.31	No
AMC 210604C00040000	AMC 04JUN21 40.0 C	Consumer Cyclical	2.89%	-4.15%	-0.12%	0.00	-162.42	No
AMC 210604C00059000	AMC 04JUN21 59.0 C	Consumer Cyclical	-1.78%	5.87%	-0.10%	0.00	-141.63	No
BABA 210416C00230000	BABA 16APR21 230.0 C	Technology	1.80%	-51.03%	-0.88%	0.00	-1,143.46	No
BIDU 210122C00305000	BIDU 22JAN21 305.0 C	Technology	-0.12%	-100.00%	0.31%	0.00	383.50	No
BIDU 210122P00200000	BIDU 22JAN21 200.0 P	Technology	-0.03%	-100.00%	0.08%	0.00	93.50	No
BIDU 210212C00365000	BIDU 12FEB21 365.0 C	Technology	-0.15%	-100.00%	0.39%	0.00	497.81	No
BIDU 210312P00215000	BIDU 12MAR21 215.0 P	Technology	-0.20%	15.19%	-0.03%	0.00	-43.05	No
BIDU 210401P00145000	BIDU 01APR21 145.0 P	Technology	-0.79%	-74.49%	0.74%	0.00	956.61	No
BIDU 210716C00190000	BIDU 16JUL21 190.0 C	Technology	1.73%	-49.88%	-0.92%	0.00	-1,309.08	No
BYND 210226C00280000	BYND 26FEB21 280.0 C	Consumer Non-Cyc	-0.11%	-62.70%	0.16%	0.00	208.24	No
BYND 210226P00113000	BYND 26FEB21 113.0 P	Consumer Non-Cyc	-0.21%	-87.67%	0.28%	0.00	356.83	No
BYND 210226P00120000	BYND 26FEB21 120.0 P	Consumer Non-Cyc	-0.33%	163.14%	-0.43%	0.00	-554.86	No
CGC 210716C00022500	CGC 16JUL21 22.5 C	Healthcare	2.11%	-14.60%	-0.05%	0.00	-69.38	No

1. The Net Asset Value (NAV) consists of all positions by financial instrument (stock, securities options, warrants, bonds, cash, etc.). All non-base currency amounts are converted to the base currency at the close of period rate.
2. The deposit/withdrawal amount displayed in the Account Overview report includes internal transfers along with cash and position transfers.
3. The gain or loss for future contracts settle into cash each night. The notional value is used when computing the contribution to return.
4. Dividend accruals, interest accruals and insured deposits are included in cash amounts throughout the report.
5. Price valuations are obtained from outside parties. Interactive Brokers shall have no responsibility for the accuracy or timeliness of any such price valuation.
6. The Allocation by Sector report includes only the following financial instruments; stocks (except ETFs) and options. All other financial instruments are included in Unclassified sector.
7. Amounts are formatted to two decimal places. If amounts are greater than two decimal places, Interactive Brokers uses "half-even" rounding. This means that Interactive Brokers rounds such amounts up to the nearest even number.
8. As of July 30, 2021 the US 3 Month Treasury Bill was 0.06%. This was the risk free rate used to calculate Alpha ( $\alpha$ ), the Sharpe ratio, the Sortino ratio, and the downside deviation.
9. The mean return is the average TWR for the period.
10. Historical S&P 500 dividend data in the Performance Attribution report may be modeled from sector compositions that are subject to change.
11. Frongello is the method used for mathematical smoothing in the Performance Attribution report. It has been developed by Andrew Scott Bay Frongello.
12. The Performance Attribution vs. S&P 500 report is available from 2019 on.
13. For accounts opened and funded before 2009, reports with a time period of Since Inception will include data going back to January 1, 2009. This includes some default reports and both Historical Performance reports.
14. The Modified Dietz method is used to calculate MWR. This method only values the portfolio at the start and end of the period and weights the cash flows. When large flows occur, its accuracy can diminish.
15. The Estimated Annual Income and Estimated Remaining Income in the Projected Income report assume dividend and bond payments remain constant throughout the year. These positions and interest rates are based on the previous business day.
16. We use Thomson Reuters Business Classifications for our sector data.
17. The benchmarks included in this report are SPXTR (S&P 500 TR Index in USD), EFA (iShares MSCI EAFE Index in USD), and VT (Vanguard Total World Stock Index ETF in USD).

### **IMPORTANT NOTE:**

This portfolio analysis was generated using Interactive Brokers' PortfolioAnalyst tool, which allows Interactive Brokers clients to generate analyses of their accounts using market data provided by third parties along with trade and account data contained in Interactive Brokers' systems. This analysis is for information purposes only and is provided AS IS. Interactive Brokers makes no warranty of any kind, express or implied, as to this report analysis and its contents. The data provided for use in this Portfolio Analysis is believed to be accurate but completeness and accuracy of the information is not guaranteed, and Interactive Brokers has no liability with respect thereto. The data regarding accounts held outside of Interactive Brokers is obtained either directly from you or from the financial institutions holding those accounts through a third-party service provider and Interactive Brokers has not reviewed its accuracy.

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