

# NEBULA NEXUS CAPITAL

## QUARTERLY PERFORMANCE REPORT

Q2 2024

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# About Nebula Nexus

*Content of this report is generated using Chat GPT.*

The Nebula Nexus Investment Fund is anchored in a philosophy that prioritizes innovative and high-growth potential companies, with a strong focus on sustainability and technological advancement. Our goal is to achieve long-term capital growth by investing in emerging technologies and sustainable practices. We are committed to diversifying our portfolio across multiple asset classes, minimizing risk while seeking robust returns for our investors.

Our investment scope spans key sectors such as Technology, Renewable Energy, and Healthcare, reflecting our dedication to industries that demonstrate significant growth and innovation. Geographically, our interests extend across North America, Europe, and the Asia-Pacific region, allowing us to leverage diverse market dynamics and opportunities. Our portfolio includes a balanced mix of Equities, Bonds, and Real Estate Investments, catering to varied investor profiles and market conditions.

The Nebula Nexus Investment Fund employs an active management style, driven by a data-intensive, research-oriented process. This approach, which combines both quantitative and qualitative analyses, enables us to make well-informed investment decisions.

The fund is powered by an expert team with a proven track record in identifying and capitalizing on high-growth investments. We are committed to integrating ESG (Environmental, Social, and Governance) principles into our investment strategies, ensuring responsible and ethical investment practices. Additionally, our fund distinguishes itself through the use of cutting-edge technology in portfolio optimization, ensuring we stay at the forefront of the dynamic financial landscape.

# Performance Analysis

## Overall Performance

Portfolio Return

**5.70%**

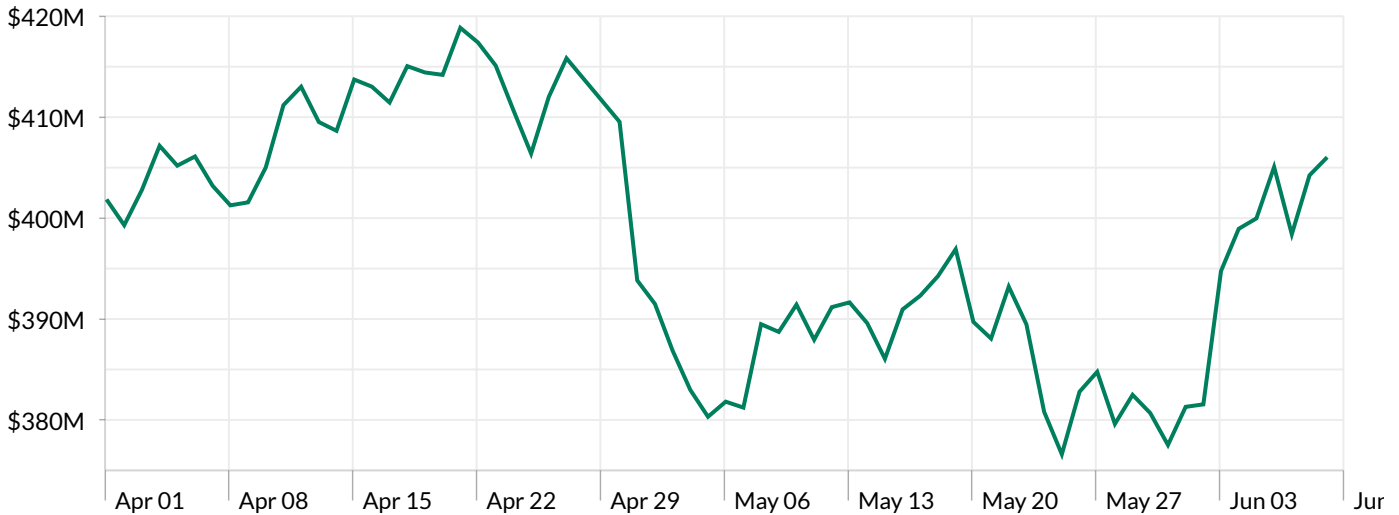
Volatility

**1.20%**

Total Value

**\$225.75M**

## Valuation History



## Benchmark Comparison

Benchmark	Benchmark Return	Relative Performance
S&P 500	4.50%	+1.20%
NASDAQ Composite	6.50%	-0.80%
Russell 2000	3.90%	+1.80%

## Risk Adjusted Returns

Sharpe Ratio

**1.25**

Sortino Ratio

**1.75**

## Drawdown Analysis

Max. Drawdown

**-5.2%**

Duration

**90 days**

## Performance by Asset Class

Asset Class	Top Performers	Share	Return
Equities	TechCorp Inc, Innovatech International	55.00%	6.20%
Bonds	Government Bonds	25.00%	2.80%
Real Estate	Commercial Properties	10.00%	3.30%
Alternative Investments	Hedge Funds, Private Equity	10.00%	4.00%

## Liquidity Analysis

Avg. Daily Volume - Equities

**5.0M**

Avg. Daily Volume - Bonds

**2.0M**

Cash Holdings

**\$30M**

## Contribution Analysis

Asset Class	Risk Contribution	Return Contribution
Equities	70.00%	3.20%
Bonds	20.00%	1.20%
Real Estate	5.00%	0.80%
Alternative Investments	5.00%	0.50%
	100.00%	5.70%

## Stress Testing

2008 Financial Crisis

**-30%**

COVID-19 Pandemic

**-15%**

Interest Rate Hike

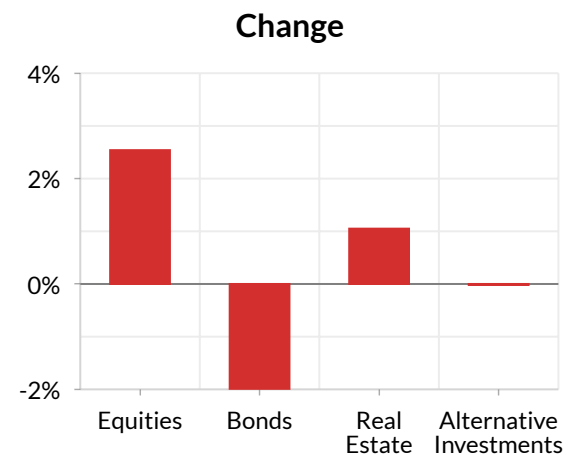
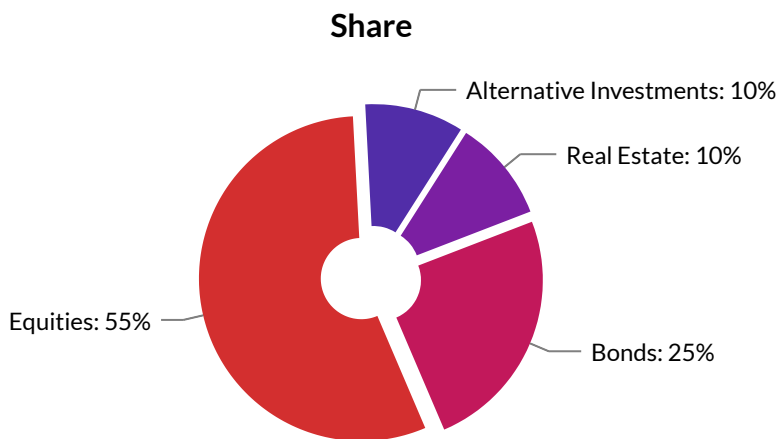
**-5%**

Recession

**-10%**

# Asset Allocation

Asset Class	Share	Starting Amount	Ending Amount	Change
Equities	55.00%	\$220.15M	\$225.75M	+2.54%
Bonds	25.00%	\$101.2M	\$99.18M	-1.99%
Real Estate	10.00%	\$40.5M	\$41.1M	+1.05%
Alternative Investments	10.00%	\$40M	\$40M	0.00%
	100.00%	\$401.85M	\$406.03M	



## Equities

Position	Share	Starting Amount	Ending Amount	Change
TechCorp Inc	30.00%	\$66.05M	\$69.29M	+4.90%
HealthGen Solutions	25.00%	\$55.04M	\$57.49M	+4.40%
EnviroResource Ltd	15.00%	\$33.02M	\$33.33M	+0.90%
Innovatech International	20.00%	\$44.03M	\$46.52M	+5.60%
Global Financiers	10.00%	\$22.02M	\$22.34M	+1.50%
	100.00%	\$220.15M	\$228.97M	+17.30%

## Bonds

Position	Share	Starting Amount	Ending Amount	Change
Government Bonds	40.00%	\$40.48M	\$40.68M	+0.50%
Municipal Bonds	30.00%	\$30.36M	\$30.46M	+0.30%
Corporate Bonds	30.00%	\$30.36M	\$30.11M	-0.80%
	100.00%	\$101.2M	\$101.25M	0.00%

## Real Estate

Position	Share	Starting Amount	Ending Amount	Change
Commercial Properties	50.00%	\$20.25M	\$20.45M	+1.00%
Residential Properties	50.00%	\$20.25M	\$20.38M	+0.60%
	100.00%	\$40.5M	\$40.83M	+1.60%

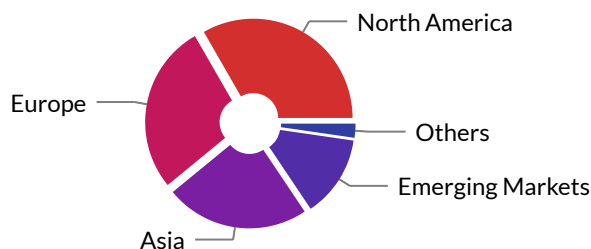
# Alternative Investments

Position	Share	Starting Amount	Ending Amount	Change
Hedge Funds	50.00%	\$20M	\$20.1M	+0.50%
Private Equity	30.00%	\$12M	\$12.04M	+0.30%
Commodities	20.00%	\$8M	\$7.98M	-0.20%
	<b>100.00%</b>	<b>\$40M</b>	<b>\$40.12M</b>	<b>+0.60%</b>

# Exposure

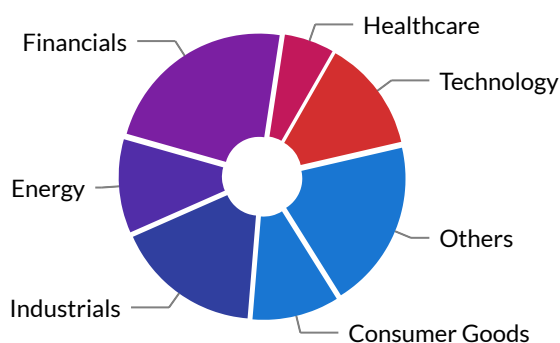
## Regions

Region	Exposure	Change
North America	33.31%	-2.08%
Europe	27.63%	-1.34%
Asia	23.46%	-0.44%
Emerging Markets	13.31%	+2.85%
Others	2.29%	-3.00%



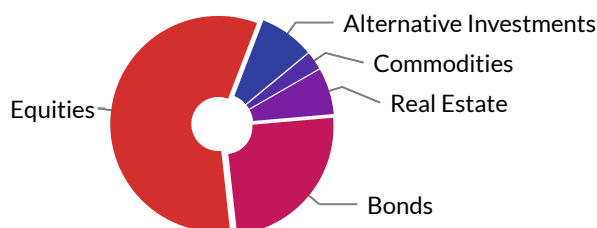
## Sectors

Sector	Exposure	Change
Technology	13.12%	+0.14%
Healthcare	5.87%	+0.92%
Financials	23.00%	-4.54%
Energy	11.01%	+1.08%
Industrials	17.08%	-3.29%
Consumer Goods	10.21%	-4.35%
Others	19.70%	+4.49%



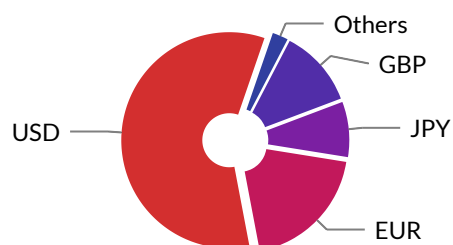
## Asset Classes

Asset Class	Exposure	Change
Equities	57.57%	+4.66%
Bonds	24.64%	+3.08%
Real Estate	6.93%	-1.95%
Commodities	2.69%	-4.02%
Alternative Investments	8.17%	+1.84%



## Currencies

Currency	Exposure	Change
USD	58.27%	-0.60%
EUR	19.48%	-3.78%
JPY	8.27%	-0.05%
GBP	11.62%	-4.66%
Others	2.36%	+4.09%





# Transactions

Date	Type	Asset Class	Asset Name	Quantity	Price Per Unit	Total Amount	Broker	Commission	Net Amount	Purpose
06/09/2024	Buy	Real Estate	Residential Properties	732	\$144	\$474,362	Broker C	\$560	\$474,923	Growth
05/15/2024	Sell	Alternative Investments	Commodities	326	\$251	\$476,986	Broker B	\$715	\$476,272	Rebalancing
05/11/2024	Sell	Real Estate	Commercial Properties	104	\$256	\$437,653	Broker B	\$776	\$436,877	Rebalancing
06/29/2024	Buy	Alternative Investments	Private Equity	535	\$217	\$254,175	Broker B	\$94	\$254,270	Diversification
05/08/2024	Buy	Alternative Investments	Commodities	160	\$77	\$421,493	Broker C	\$40	\$421,533	Income
04/10/2024	Buy	Alternative Investments	Hedge Funds	306	\$232	\$288,005	Broker B	\$151	\$288,157	Growth
05/29/2024	Buy	Real Estate	Commercial Properties	555	\$168	\$492,138	Broker A	\$246	\$492,384	Income
04/20/2024	Sell	Alternative Investments	Commodities	660	\$191	\$136,483	Broker A	\$14	\$136,469	Diversification
04/28/2024	Sell	Real Estate	Residential Properties	309	\$228	\$322,517	Broker A	\$475	\$322,042	Diversification
05/05/2024	Buy	Alternative Investments	Hedge Funds	855	\$152	\$266,099	Broker A	\$999	\$267,097	Rebalancing
04/17/2024	Buy	Real Estate	Residential Properties	126	\$285	\$419,331	Broker A	\$59	\$419,390	Rebalancing
04/12/2024	Sell	Alternative Investments	Private Equity	946	\$51	\$450,008	Broker B	\$275	\$449,733	Growth
06/20/2024	Buy	Real Estate	Residential Properties	131	\$122	\$62,799	Broker B	\$710	\$63,509	Diversification
04/15/2024	Buy	Real Estate	Residential Properties	793	\$242	\$60,464	Broker A	\$537	\$61,001	Diversification
05/16/2024	Sell	Bonds	Municipal Bonds	205	\$107	\$378,098	Broker B	\$560	\$377,538	Rebalancing
05/07/2024	Buy	Real Estate	Commercial Properties	573	\$241	\$188,004	Broker A	\$592	\$188,595	Growth
06/15/2024	Sell	Real Estate	Commercial Properties	36	\$160	\$343,489	Broker B	\$574	\$342,915	Diversification
04/10/2024	Sell	Real Estate	Commercial Properties	234	\$170	\$150,383	Broker C	\$971	\$149,412	Growth
05/22/2024	Buy	Equities	EnviroResource Ltd	686	\$143	\$260,036	Broker A	\$725	\$260,761	Income
06/18/2024	Buy	Equities	Innovatech International	705	\$242	\$365,873	Broker C	\$684	\$366,557	Rebalancing
04/22/2024	Sell	Alternative Investments	Hedge Funds	758	\$232	\$494,542	Broker A	\$479	\$494,064	Growth
06/12/2024	Sell	Equities	Global Financiers	375	\$238	\$164,416	Broker B	\$871	\$163,545	Income
05/18/2024	Buy	Bonds	Government Bonds	50	\$112	\$48,981	Broker C	\$344	\$49,325	Income
05/04/2024	Buy	Alternative Investments	Commodities	433	\$137	\$488,275	Broker B	\$716	\$488,990	Rebalancing

Date	Type	Asset Class	Asset Name	Quantity	Price Per Unit	Total Amount	Broker	Commission	Net Amount	Purpose
04/23/2024	Sell	Alternative Investments	Hedge Funds	720	\$261	\$395,355	Broker C	\$810	\$394,544	Rebalancing
04/24/2024	Buy	Alternative Investments	Hedge Funds	1,000	\$54	\$248,737	Broker A	\$495	\$249,232	Growth
04/27/2024	Sell	Alternative Investments	Private Equity	810	\$150	\$274,168	Broker B	\$29	\$274,139	Income
06/17/2024	Sell	Real Estate	Commercial Properties	530	\$216	\$427,137	Broker A	\$537	\$426,600	Rebalancing
06/11/2024	Sell	Equities	HealthGen Solutions	773	\$227	\$14,487	Broker C	\$771	\$13,716	Diversification
05/29/2024	Buy	Real Estate	Commercial Properties	778	\$286	\$190,116	Broker C	\$606	\$190,722	Diversification
04/15/2024	Buy	Equities	Global Financiers	809	\$270	\$317,528	Broker C	\$894	\$318,421	Diversification
06/18/2024	Sell	Bonds	Municipal Bonds	545	\$172	\$485,551	Broker C	\$740	\$484,811	Growth
05/29/2024	Sell	Alternative Investments	Private Equity	702	\$79	\$75,189	Broker A	\$910	\$74,279	Rebalancing
05/03/2024	Sell	Equities	Global Financiers	870	\$183	\$54,218	Broker B	\$685	\$53,533	Diversification
04/18/2024	Buy	Bonds	Corporate Bonds	868	\$161	\$134,154	Broker B	\$122	\$134,275	Income
06/19/2024	Buy	Equities	Innovatech International	764	\$64	\$482,487	Broker B	\$867	\$483,354	Income
06/21/2024	Sell	Bonds	Corporate Bonds	631	\$88	\$219,317	Broker A	\$966	\$218,351	Rebalancing
05/28/2024	Sell	Equities	Global Financiers	729	\$288	\$111,525	Broker B	\$301	\$111,224	Growth
06/12/2024	Sell	Equities	Innovatech International	262	\$190	\$238,587	Broker C	\$375	\$238,212	Income
06/28/2024	Buy	Bonds	Municipal Bonds	771	\$180	\$24,080	Broker B	\$895	\$24,976	Diversification
06/20/2024	Buy	Alternative Investments	Private Equity	30	\$130	\$409,314	Broker B	\$791	\$410,105	Diversification
05/29/2024	Sell	Real Estate	Residential Properties	907	\$210	\$315,524	Broker C	\$886	\$314,638	Growth
06/15/2024	Sell	Bonds	Corporate Bonds	199	\$194	\$280,747	Broker C	\$663	\$280,084	Diversification
04/14/2024	Sell	Real Estate	Commercial Properties	289	\$216	\$215,280	Broker B	\$779	\$214,502	Growth
04/04/2024	Sell	Equities	HealthGen Solutions	12	\$79	\$167,513	Broker A	\$305	\$167,207	Growth
05/23/2024	Sell	Equities	Innovatech International	829	\$214	\$495,152	Broker A	\$220	\$494,932	Growth
06/08/2024	Sell	Equities	Innovatech International	777	\$93	\$14,392	Broker A	\$559	\$13,833	Rebalancing
06/28/2024	Buy	Equities	Global Financiers	706	\$81	\$468,110	Broker B	\$487	\$468,597	Rebalancing
05/13/2024	Buy	Equities	Global Financiers	135	\$238	\$167,627	Broker C	\$40	\$167,667	Growth
05/18/2024	Buy	Bonds	Government Bonds	547	\$137	\$400,498	Broker A	\$653	\$401,151	Growth
05/06/2024	Buy	Equities	Global Financiers	528	\$179	\$69,435	Broker B	\$462	\$69,897	Rebalancing

Date	Type	Asset Class	Asset Name	Quantity	Price Per Unit	Total Amount	Broker	Commission	Net Amount	Purpose
05/26/2024	Sell	Equities	EnviroResource Ltd	886	\$66	\$97,983	Broker A	\$516	\$97,467	Growth
05/23/2024	Sell	Real Estate	Residential Properties	534	\$221	\$392,915	Broker A	\$403	\$392,511	Growth
06/02/2024	Sell	Bonds	Corporate Bonds	556	\$253	\$456,502	Broker B	\$250	\$456,251	Diversification
04/04/2024	Sell	Bonds	Government Bonds	647	\$86	\$360,235	Broker A	\$614	\$359,621	Growth
05/21/2024	Buy	Bonds	Corporate Bonds	416	\$204	\$144,101	Broker B	\$987	\$145,089	Rebalancing
05/06/2024	Sell	Equities	HealthGen Solutions	106	\$256	\$340,458	Broker B	\$206	\$340,253	Growth
04/02/2024	Sell	Alternative Investments	Commodities	990	\$224	\$160,453	Broker B	\$544	\$159,909	Income
04/08/2024	Buy	Equities	HealthGen Solutions	390	\$103	\$319,094	Broker A	\$274	\$319,368	Income
04/07/2024	Buy	Alternative Investments	Commodities	574	\$81	\$181,008	Broker C	\$883	\$181,891	Growth