

Information

Latest update	2023-10-26
Inception date	2022-03-01
Portfolio manager	Rafael B. De Rezende
Price quotation/trading	Daily
Return measurement	Local currency
Risk category	6 (1-7)

Geographic distribution


JS ■ Sweden ■ Norway ■ Denmark

US	72.7%
Sweden	18.2%
Norway	4.5%
Denmark	4.5%

Performance (number)

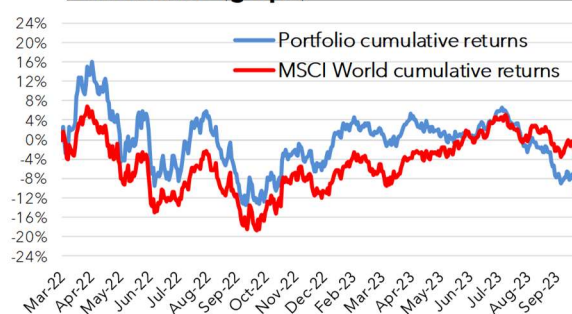
Year to date	-5.59%
Latest month	-5.57%
3 months	-16.93%
6 months	-14.37%
12 months	3.28%
Since inception	-11.06%
Annual return since inception	-6.67%

Strategy

The portfolio is composed by high-quality companies that are publicly-traded in Europe and North America, and are selected based on a mix of quantitative models, fundamental and macro-financial analyses. The current underlying strategy also allows for hedging using futures contracts.

Figures since inception

Average daily return portfolio	-0.030%
Average daily return MSCI World	-0.008%
Return std. deviation portfolio	0.0132
Return std. deviation MSCI World	0.0121
Information ratio	-3.086%
# of holdings	variable

Performance (graph)

Returns

Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2023	3.70%	8.51%	-1.39%	0.99%	1.20%	-3.53%	2.51%	2.99%	-6.19%	2.37%			
2022	-5.47%			13.15%	-9.29%	0.80%	-12.81%	11.77%	-5.84%	-10.80%	5.51%	6.72%	-4.67%

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