

**Information**

Latest update	2025-03-16
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**


■ US ■ Norway ■ Sweden ■ Denmark

US	59.5%
Norway	5.6%
Sweden	31.6%
Denmark	4.8%

**Performance (number)**

Year to date	-2.67%
Latest month	-3.91%
3 months	-4.62%
6 months	2.75%
12 months	13.84%
Since inception	24.01%
Annual return since inception	7.15%

**Strategy**

The portfolio is composed of 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	0.033%
Average daily return MSCI World	0.035%
Std. deviation daily return portfolio	1.245%
Std. deviation daily return MSCI World	1.036%
Annualized Information Ratio	-0.032
# of holdings	variable

**Performance (graph)**

**Returns**

Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2025	-2.67%	0.11%	-0.17%	-2.61%									
2024	25.97%	5.12%	1.01%	2.03%	4.17%	9.66%	-0.12%	2.63%	-5.36%	-0.31%	3.25%	1.20%	2.70%
2023	7.39%	8.51%	-1.39%	0.99%	1.20%	-3.53%	2.51%	2.99%	-6.19%	-6.63%	-2.35%	5.46%	6.65%
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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