

Information

Latest update	2024-02-03
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



Performance (number)

Year to date	1.64%
Latest month	0.78%
3 months	15.50%
6 months	-0.42%
12 months	7.94%
Since inception	21.77%
Annual return since inception	10.48%

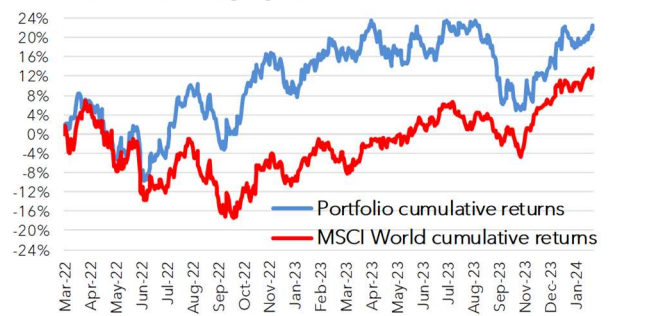
Strategy

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

Figures since inception

Average daily return portfolio	0.037%
Average daily return MSCI World	0.029%
Std. deviation daily return portfolio	1.124%
Std. deviation daily return MSCI World	1.153%
Annualized Information Ratio	0.150
# of holdings	variable

Performance (graph)



Returns

Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	0.78%	0.40%											
2023	10.97%	3.80%	2.08%	4.49%	-3.35%	-2.41%	3.00%	4.56%	0.20%	-10.86%	-5.26%	5.69%	9.03%
2022	10.02%			6.47%	-6.86%	0.20%	-5.22%	12.69%	-0.81%	-9.24%	12.35%	7.15%	-6.71%

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