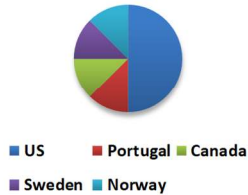


Information

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


US	50.0%
Portugal	12.5%
Canada	12.5%
Sweden	12.5%
Norway	12.5%

Performance (number)

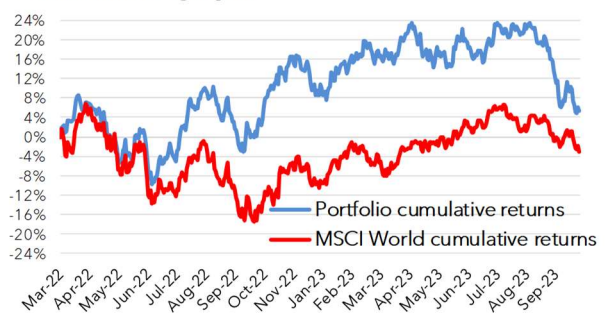
Year to date	-4.59%
Latest month	-6.26%
3 months	-13.61%
6 months	-11.39%
12 months	1.87%
Since inception	5.43%
Annual return since inception	3.16%

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	0.008%
Average daily return MSCI World	-0.004%
Return std. deviation portfolio	0.0112
Return std. deviation MSCI World	0.0121
Information ratio	1.484%
# of holdings	variable

Performance (graph)

Returns

Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2023	-0.23%	3.80%	2.08%	4.49%	-3.35%	-2.41%	3.00%	4.56%	0.20%	-10.86%			
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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