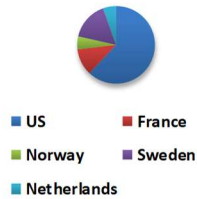


Information

Latest update	2024-11-08
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	58.8%
France	10.5%
Norway	5.2%
Sweden	15.2%
Netherlands	5.2%

Performance (number)

Year to date	26.24%
Latest month	8.29%
3 months	14.26%
6 months	9.02%
12 months	36.59%
Since inception	29.00%
Annual return since inception	9.64%

Returns

Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	26.24%	5.12%	1.01%	2.03%	4.17%	9.66%	-0.12%	2.63%	-5.36%	-0.31%	3.25%	4.17%	
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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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	0.042%
Average daily return MSCI World	0.043%
Std. deviation daily return portfolio	1.286%
Std. deviation daily return MSCI World	1.057%
Annualized Information Ratio	-0.014
# of holdings	variable

Performance (graph)

