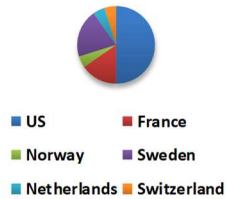


Information

| | |
|-------------------------|----------------------|
| Latest update | 2024-12-10 |
| 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% |
| France | 15.4% |
| Norway | 4.8% |
| Sweden | 20.0% |
| Netherlands | 5.0% |
| Switzerland | 4.9% |

Performance (number)

| | |
|-------------------------------|--------|
| Year to date | 25.97% |
| Latest month | -0.27% |
| 3 months | 12.50% |
| 6 months | 5.62% |
| 12 months | 31.33% |
| Since inception | 28.73% |
| Annual return since inception | 9.27% |

Returns

| Year | Annual | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|------|--------|-------|--------|--------|--------|--------|---------|--------|--------|---------|--------|-------|--------|
| 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% |

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 | 0.041% |
| Average daily return MSCI World | 0.044% |
| Std. deviation daily return portfolio | 1.279% |
| Std. deviation daily return MSCI World | 1.044% |
| Annualized Information Ratio | -0.058 |
| # of holdings | variable |

Performance (graph)


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