GreenEthica
Our sustainable expertise

PERFORMANCES

GREENETHICA CLASSIC PORTFOLIOS

October 31th 2024

Investment Profile | **Investment Parameters** [1] | **Performance** | **Risk / Reward**

GreenEthica Defensive

2013 2014 2015

1 **2** 3 4 5 6 7

	Min.	Max.	Neutral	Current	Diff.
Cash	0%	70%	15,0%	4,3%	-10,7%
Bonds	30%	100%	75,0%	77,5%	2,5%
Equities	0%	10%	5,0%	9,3%	4,3%
Others	0%	10%	5,0%	8,9%	3,9%
Total			**100,0%**	**100,0%**	

MtD	**-1,23%**
YtD	**2,86%**
2023	4,07%
2022	-6,53%
2021	-1,07%
2020	0,99%
2019	6,24%
2018	-3,95%
2017	1,57%
2016	0,67%
2015	5,58%

Compound ROR	2,46%
Standard Deviation	3,77%
Gain Deviation	2,65%
Loss Deviation	2,70%
Information Ratio	0,65
Max Drawdown	-8,31%
Positive Months	59,15%

GreenEthica Conservative Plus

1 2 **3** 4 5 6 7

	Min.	Max.	Neutral	Current	Diff.
Cash	0%	70%	15,0%	2,4%	-12,6%
Bonds	30%	100%	55,0%	63,9%	8,9%
Equities	0%	35%	20,0%	25,0%	5,0%
Others	0%	25%	10,0%	8,7%	-1,3%
Total			**100,0%**	**100,0%**	

MtD	**-1,36%**
YtD	**4,71%**
2023	3,47%
2022	-7,70%
2021	-0,19%
2020	0,25%
2019	8,07%
2018	-4,09%
2017	3,54%
2016	-0,80%
2015	5,93%
2014	11,13%

Compound ROR	3,73%
Standard Deviation	4,73%
Gain Deviation	4,34%
Loss Deviation	3,14%
Information Ratio	0,79
Max Drawdown	-10,73%
Positive Months	64,04%

GreenEthica Balanced

2012 2013 2015 2018

1 2 3 **4** 5 6 7

	Min.	Max.	Neutral	Current	Diff.
Cash	0%	70%	15,0%	0,2%	-14,8%
Bonds	15%	85%	35,0%	33,8%	-1,2%
Equities	15%	65%	35,0%	57,7%	22,7%
Others	0%	35%	15,0%	8,3%	-6,7%
Total			**100,0%**	**100,0%**	

MtD	**-1,66%**
YtD	**6,02%**
2023	1,61%
2022	-10,64%
2021	-0,50%
2020	10,92%
2019	9,22%
2018	-5,73%
2017	7,92%
2016	-3,87%
2015	12,21%
2014	4,87%

Compound ROR	5,27%
Standard Deviation	6,50%
Gain Deviation	4,03%
Loss Deviation	4,48%
Information Ratio	0,81
Max Drawdown	-15,25%
Positive Months	62,92%

GreenEthica Balanced SRI

1 2 3 **4** 5 6 7

	Min.	Max.	Neutral	Current	Diff.
Cash	0%	70%	15,0%	1,6%	-13,4%
Bonds	15%	85%	35,0%	34,6%	-0,4%
Equities	15%	65%	35,0%	63,8%	28,8%
Others	0%	35%	15,0%	0,0%	-15,0%
Total			**100,0%**	**100,0%**	

MtD	**-0,90%**
YtD	**6,70%**
2023	3,40%
2022	-11,17%
2021	0,07%
2020	10,88%
2019	13,94%

Compound ROR	3,74%
Standard Deviation	7,35%
Gain Deviation	4,15%
Loss Deviation	6,77%
Information Ratio	0,51
Max Drawdown	-16,39%
Positive Months	61,43%

GreenEthica Aggressive

2012 2013 2015 2016

1 2 3 4 5 **6** 7

	Min.	Max.	Neutral	Current	Diff.
Cash	0%	70%	15,0%	1,8%	-13,2%
Bonds	0%	50%	0,0%	0,0%	0,0%
Equities	30%	100%	70,0%	98,2%	28,2%
Others	0%	70%	15,0%	0,0%	-15,0%
Total			**100,0%**	**100,0%**	

MtD	**-1,28%**
YtD	**8,29%**
2023	3,42%
2022	-13,91%
2021	-2,72%
2020	12,33%
2019	13,62%
2018	-8,33%
2017	12,18%
2016	5,34%
2015	16,94%
2014	9,17%

Compound ROR	8,27%
Standard Deviation	9,33%
Gain Deviation	5,52%
Loss Deviation	6,30%
Information Ratio	0,89
Max Drawdown	-21,61%
Positive Months	64,61%

GreenEthica Absolute Return

1 2 3 **4** 5 6 7

	Min.	Max.	Neutral	Current	Diff.
Cash	0%	100%	5,0%	3,3%	-1,7%
Bonds	0%	100%	20,0%	43,9%	23,9%
Equities	0%	65%	20,0%	32,1%	12,1%
Others	0%	100%	55,0%	20,7%	-34,3%
Total			**100,0%**	**100,0%**	

MtD	**-1,27%**
YtD	**1,91%**
2023	3,36%
2022	-5,94%
2021	-2,83%
2020	0,15%
2019	8,23%
2018	-4,51%
2017	5,55%
2016	-0,21%
2015	11,19%
2014	5,56%

Compound ROR	4,56%
Standard Deviation	5,32%
Gain Deviation	3,65%
Loss Deviation	3,99%
Information Ratio	0,86
Max Drawdown	-13,37%
Positive Months	58,43%

GreenEthica Flexible

2012 2013 2014 2015

1 2 3 4 5 **6** 7

	Min.	Max.	Neutral	Current	Diff.
Cash	0%	100%	5,0%	2,0%	-3,0%
Bonds	0%	100%	30,0%	23,2%	-6,8%
Equities	0%	100%	40,0%	65,4%	25,4%
Others	0%	100%	25,0%	9,4%	-15,6%
Total			**100,0%**	**100,0%**	

MtD	**-1,89%**
YtD	**5,99%**
2023	-0,06%
2022	-9,58%
2021	-1,65%
2020	10,97%
2019	10,64%
2018	-6,39%
2017	7,51%
2016	-2,79%
2015	13,58%
2014	10,33%

Compound ROR	5,65%
Standard Deviation	6,60%
Gain Deviation	4,16%
Loss Deviation	4,91%
Information Ratio	0,86
Max Drawdown	-17,19%
Positive Months	62,36%

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[1] New Investment parameters since 09/2009

Risk Level 1 2 3 4 5 **6** 7

FARAD I.M.

Venice, 31st of March 2018

FARAD Investment Management S.A. was awarded at the DIAMAN Asset Manager Awards 2018 for the fifth year for its portfolio management performances achieved in 2017.

DIAMAN AWARDS 2013 BEST ASSET MANAGER 2012	DIAMAN AWARDS 2014 BEST ASSET MANAGER 2013	DIAMAN AWARDS 2015 BEST ASSET MANAGER 2014	DIAMAN AWARDS 2016 BEST ASSET MANAGER 2015	DIAMAN AWARDS 2018 BEST ASSET MANAGER 2017
1st Place Fixed Income	1st Place Fixed Income	1st Place Fixed Income	1st Place Balanced	3rd Place Balanced
2nd Place Flexible	2nd Place Flexible	1st Place Flexible	1st Place Flexible	
2nd Place Equity	2nd Place Balanced		2nd Place Equity	
	4th Place Equity		3rd Place Fixed Income	