# GREENETHICA CLASSIC PORTFOLIOS

December 31st 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% | 4.4% | -10.6% |
| Bonds | 30% | 100% | 75.0% | 78.0% | 3.0% |
| Equities | 0% | 10% | 5.0% | 8.9% | 3.9% |
| Others | 0% | 10% | 5.0% | 8.7% | 3.7% |
| **Total** | | | **100.0%** | **100.0%** | |

| | |
|---|---|
| **MtD** | **-0.76%** |
| **YtD** | **3.69%** |
| 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 | 2.50% |
| Standard Deviation | 3.77% |
| Gain Deviation | 2.65% |
| Loss Deviation | 2.68% |
| Information Ratio | 0.66 |
| Max Drawdown | -8.31% |
| Positive Months | 59.03% |

## 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% | 63.8% | 8.8% |
| Equities | 0% | 35% | 20.0% | 25.4% | 5.4% |
| Others | 0% | 25% | 10.0% | 8.4% | -1.6% |
| **Total** | | | **100.0%** | **100.0%** | |

| | |
|---|---|
| **MtD** | **-1.05%** |
| **YtD** | **6.04%** |
| 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 | 3.76% |
| Standard Deviation | 4.73% |
| Gain Deviation | 4.36% |
| Loss Deviation | 3.12% |
| Information Ratio | 0.80 |
| Max Drawdown | -10.73% |
| Positive Months | 63.89% |

## 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% | 33.4% | -1.6% |
| Equities | 15% | 65% | 35.0% | 58.0% | 23.0% |
| Others | 0% | 35% | 15.0% | 8.4% | -6.6% |
| **Total** | | | **100.0%** | **100.0%** | |

| | |
|---|---|
| **MtD** | **-0.97%** |
| **YtD** | **8.35%** |
| 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 | 5.34% |
| Standard Deviation | 6.50% |
| Gain Deviation | 4.05% |
| Loss Deviation | 4.46% |
| Information Ratio | 0.82 |
| Max Drawdown | -15.25% |
| Positive Months | 62.78% |

## 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** | **-0.76%** |
| **YtD** | **8.54%** |
| 2023 | 3.40% |
| 2022 | -11.17% |
| 2021 | 0.07% |
| 2020 | 10.88% |
| 2019 | 13.94% |

| | |
|---|---|
| Compound ROR | 3.93% |
| Standard Deviation | 7.35% |
| Gain Deviation | 4.12% |
| Loss Deviation | 6.69% |
| Information Ratio | 0.53 |
| Max Drawdown | -16.39% |
| Positive Months | 61.11% |

## 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** | **-0.82%** |
| **YtD** | **11.34%** |
| 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 | 8.35% |
| Standard Deviation | 9.33% |
| Gain Deviation | 5.52% |
| Loss Deviation | 6.28% |
| Information Ratio | 0.90 |
| Max Drawdown | -21.61% |
| Positive Months | 64.44% |

## 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% | 43.0% | 23.0% |
| Equities | 0% | 65% | 20.0% | 32.4% | 12.4% |
| Others | 0% | 100% | 55.0% | 21.3% | -33.7% |
| **Total** | | | **100.0%** | **100.0%** | |

| | |
|---|---|
| **MtD** | **-0.88%** |
| **YtD** | **2.41%** |
| 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 | 4.54% |
| Standard Deviation | 5.32% |
| Gain Deviation | 3.64% |
| Loss Deviation | 3.96% |
| Information Ratio | 0.85 |
| Max Drawdown | -13.37% |
| Positive Months | 58.33% |

## 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% | 23.0% | -7.0% |
| Equities | 0% | 100% | 40.0% | 66.3% | 26.3% |
| Others | 0% | 100% | 25.0% | 8.7% | -16.3% |
| **Total** | | | **100.0%** | **100.0%** | |

| | |
|---|---|
| **MtD** | **-0.55%** |
| **YtD** | **9.21%** |
| 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 | 5.77% |
| Standard Deviation | 6.60% |
| Gain Deviation | 4.18% |
| Loss Deviation | 4.90% |
| Information Ratio | 0.87 |
| Max Drawdown | -17.19% |
| Positive Months | 62.22% |

### Disclaimer



[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.


| | | | | |
|---|---|---|---|---|
| 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 | |

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