

Information

Latest update	2024-10-08
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 ■ Norway ■ Sweden ■ South Korea

US	42.2%
Norway	14.8%
Sweden	11.0%
South Korea	7.5%
Brazil	14.2%

Performance (number)

Year to date	39.05%
Latest month	12.22%
3 months	7.42%
6 months	29.85%
12 months	52.18%
Since inception	59.67%
Annual return since inception	19.15%

Strategy

The portfolio is composed of 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	0.076%
Average daily return MSCI World	0.038%
Std. deviation daily return portfolio	1.212%
Std. deviation daily return MSCI World	1.069%
Annualized Information Ratio	0.602
# of holdings	variable

Performance (graph)



Returns

Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	39.05%	0.17%	6.35%	3.97%	1.97%	8.30%	10.41%	8.49%	-0.95%	-0.27%	0.38%		
2023	10.60%	3.80%	2.08%	4.49%	-3.35%	-2.41%	3.00%	4.56%	0.20%	-10.86%	-5.26%	5.78%	8.56%
2022	10.02%			6.47%	-6.86%	0.20%	-5.22%	12.69%	-0.81%	-9.24%	12.35%	7.15%	-6.71%

General disclaimer: All data within this document has been calculated based on historical performance. Past performance does not guarantee future performance, which may vary. This material is intended for information purposes only, and does not constitute investment advice, a recommendation or an offer or solicitation to purchase or sell any securities to any person or institution in any jurisdiction in which an offer, solicitation, purchase, or sale would be unlawful under the securities laws of such jurisdiction. All information in this document has been issued by Amuletum Invest AB, except where indicated otherwise.