



Amuletum Global Equities Sustainab.

Nov. 2024

Information

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|-------------------------|----------------------|
| 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 ■ Brazil

| | |
|--------|-------|
| US | 86.4% |
| Brazil | 13.6% |

Performance (number)

| | |
|-------------------------------|--------|
| Year to date | 40.40% |
| Latest month | 3.52% |
| 3 months | 14.88% |
| 6 months | 23.59% |
| 12 months | 52.74% |
| Since inception | 61.01% |
| Annual return since inception | 18.79% |

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 | 0.075% |
| Average daily return MSCI World | 0.042% |
| Std. deviation daily return portfolio | 1.210% |
| Std. deviation daily return MSCI World | 1.058% |
| Annualized Information Ratio | 0.532 |
| # of holdings | variable |

Performance (graph)



Returns

| Year | Annual | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|------|--------|-------|-------|-------|--------|--------|--------|--------|--------|---------|--------|-------|--------|
| 2024 | 40.40% | 0.17% | 6.35% | 3.97% | 1.97% | 8.30% | 10.41% | 8.49% | -0.95% | -0.27% | 0.78% | 0.94% | |
| 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% |

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