



Amuletum US Multi-Asset

May. 2024

Information

Latest update	2024-05-03
Inception date	2023-11-30
Portfolio manager	Rafael B. De Rezende
Price quotation/trading	Daily
Return measurement	Local currency
Risk category	6 (1-7)

Current asset distribution



Equities 100.0%

■ Equities

Performance (number)

Year to date	14.30%
Latest month	6.08%
3 months	8.98%
6 months	-
12 months	-
Since inception	21.00%
Annual return since inception	-

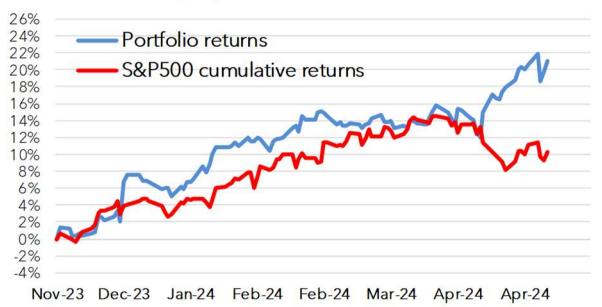
Strategy

The portfolio combines different types of securities traded in the US market, including equities, bonds and futures contracts, selected based on a mix of quantitative models, fundamental and macro-financial analysis. The portfolio is aimed at obtaining high returns with a degree of stability.

Figures since inception

Average daily return portfolio	0.184%
Average daily return MSCI World	0.097%
Std. deviation daily return portfolio	0.862%
Std. deviation daily return S&P500	0.702%
Annualized Information Ratio	1.440
# of holdings	variable

Performance (graph)



Returns

Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	14.30%	4.77%	1.91%	2.37%	1.28%	2.33%							
2023	7.09%											0.39%	6.70%

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