



Amuletum Global Equities Sustainable

Aug. 2024

Information

Latest update	2024-08-21
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 ■ France ■ South Korea

US	59.6%
Norway	13.0%
France	13.0%
South Korea	13.4%

Performance (number)

Year to date	31.61%
Latest month	-14.85%
3 months	11.45%
6 months	26.68%
12 months	30.72%
Since inception	52.23%
Annual return since inception	18.02%

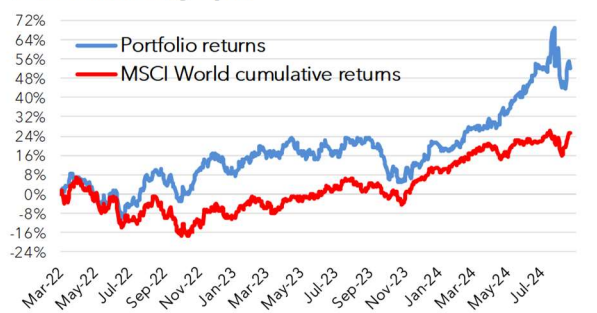
Strategy

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	0.072%
Average daily return MSCI World	0.038%
Std. deviation daily return portfolio	1.184%
Std. deviation daily return MSCI World	1.080%
Annualized Information Ratio	0.546
# of holdings	variable

Performance (graph)



Returns

Year	Annual	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	31.61%	0.17%	6.35%	3.97%	1.97%	8.30%	10.41%	8.49%	-8.28%				
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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