

PMG Investment Solutions AG
Dammstrasse 23, 6300 Zug
Tel +41 (0)44 215 2838
www.pmg.swiss

Fund description

The PPF II - Quantitative Global Equity Fund invests in liquid international stocks. Stock selection is determined by a continuous price-based quantitative analysis of a defined and periodically reviewed universe of global large cap stocks. The universe considers different countries, themes and sectors for the purpose of diversification. Portfolio construction aims to be balanced and the high liquidity of the stocks in the universe enables immediate realization of the positions at any time. As part of the risk management process, equity exposure can be hedged selectively by means of financial futures. The foreign exchange risks of the investments can be reduced by forward exchange transactions.

Current data (31.10.2024)

NAV per Unit	CHF 113.04
NAV Total	USD 45.04 Mio.

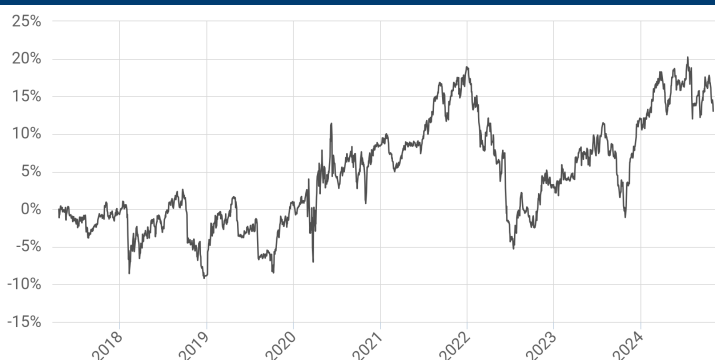
Fund characteristics

Fund Domicile	Luxembourg
Fund category	UCITS V (FCP)
DE / AT: Legal Registration	Yes
Investment Manager	PMG Investment Solutions AG
Management Company	LRI Invest S.A.
Custodian Bank	European Depository Bank SA
Auditor	PricewaterhouseCoopers (PwC)
Swiss Paying Agent	InCore Bank AG
Swiss Representative	PMG Investment Solutions AG
Launch Date Share Class	April 18, 2017
Share Class Currency	CHF
Fiscal Year End	31. Dezember
Share Class	CHF I
Share Class Distribution Policy	accumulating
Cut-Off Time	daily, till 5:00 pm
Redemption Charge In Favour of Fund (eff.)	0.00%
Management Fee	0.70%
EU Savings Directive	out of scope
DE / AT: Tax Category	transparent
Minimal Initial Subscription In Shares	100'000.00
Valor	35946997
ISIN	LU1576639170
WKN	A2DMZH
Bloomberg Code	SGEFICH LX

Largest equity positions

ConocoPhillips	1.93%
Ahold Delhaize	1.91%
Emerson Electric	1.84%
Parker-Hannifin	1.84%
Keyence	1.83%
Wolters Kluwer	1.81%
Iberdrola	1.79%
Volvo AB	1.78%
Rio Tinto	1.77%
Siemens	1.75%

Performance



Performance

Year	Fund Return (%)
2024	0.96%
2023	8.71%
2022	-13.37%
2021	9.63%
2020	7.74%
2019	10.42%
2018	-8.20%
2017 (partial year)	-0.70%
Since Inception	13.04%

Key Figures

Key Figure	Fund Value (%)
Volatility	10.37%
Max. Drawdown	-20.36%

Monthly performance

Month	2024	2023	2022	2021	2020
January	0.45%	1.24%	-3.92%	1.25%	0.85%
February	3.38%	-0.31%	-3.81%	-4.06%	-2.45%
March	1.60%	2.81%	1.12%	1.30%	0.28%
April	-3.50%	0.61%	-3.12%	1.64%	7.10%
May	2.63%	-1.66%	-0.35%	0.06%	-1.12%
June	-0.53%	3.57%	-10.80%	0.78%	-0.90%
July	2.10%	1.68%	3.66%	1.95%	0.73%
August	-2.63%	-2.76%	0.28%	3.53%	1.89%
September	1.05%	-4.75%	-1.61%	-2.67%	-2.12%
October	-3.29%	-2.54%	3.81%	2.95%	-3.75%
November	-	7.02%	3.54%	-0.76%	6.30%
December	-	4.06%	-2.09%	3.54%	1.25%

Asset Allocation by sector

Sector	Allocation (%)
Industrials	17.07%
Information Technology	16.62%
Healthcare	9.82%
Consumer Staples	8.63%
Financials	8.23%
Materials	8.05%
Consumer Discretionary	7.96%
Utilities	5.11%
Energy	3.61%
Real Estate	3.30%