

PMG Investment Solutions AG
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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 (30.09.2024)

NAV per Unit	USD 146.61
NAV Total	USD 51.72 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 Depositary 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	USD
Fiscal Year End	31. Dezember
Share Class	USD 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	35946996
ISIN	LU1576639097
WKN	A2DMZG
Bloomberg Code	SGEFIUS LX

Largest equity positions

BHP Group	1.92%
Weyerhaeuser	1.88%
IBM	1.88%
Parker-Hannifin	1.84%
Siemens	1.84%
Hoya	1.82%
Tractor Supply	1.76%
Costco Wholesale	1.76%
Alphabet	1.75%
Caterpillar	1.75%

Performance



Performance

Performance	Fund
2024	7.63%
2023	13.85%
2022	-10.70%
2021	10.99%
2020	10.04%
2019	14.46%
2018	-5.11%
2017 (partial year)	1.01%
Since Inception	46.61%

Key Figures

Key Figures	Fund
Volatility	10.42%
Max. Drawdown	-19.43%

Monthly performance

	2024	2023	2022	2021	2020
January	0.65%	1.60%	-3.85%	1.34%	1.11%
February	3.75%	0.07%	-3.81%	-3.93%	-2.25%
March	1.83%	3.32%	1.32%	1.46%	0.55%
April	-3.05%	0.88%	-3.09%	1.78%	7.35%
May	2.87%	-1.36%	-0.17%	0.18%	-1.00%
June	-0.20%	4.09%	-10.31%	0.91%	-0.88%
July	2.50%	2.00%	4.03%	1.96%	0.96%
August	-2.23%	-2.45%	0.56%	3.54%	2.08%
September	1.46%	-4.37%	-1.36%	-2.55%	-1.98%
October	-	-2.23%	3.98%	2.98%	-3.62%
November	-	7.49%	4.07%	-0.68%	6.35%
December	-	4.63%	-1.64%	3.77%	1.51%

Asset Allocation by sector

Industrials	16.24%
Information Technology	15.24%
Materials	10.10%
Healthcare	9.99%
Consumer Staples	9.68%
Consumer Discretionary	8.46%
Financials	6.53%
Utilities	4.91%
Real Estate	3.44%
Communication Services	3.35%