PROSPER

Prosper Funds SICAV Plurimi World L S Eq

Global Equity Long/Short

Portfolio Strategy

The Plurimi World Long Short Equity strategy aims to outperform the MSCI World Index by 5% annually through a balanced portfolio of 30 long and 30 short positions, maintaining a net exposure of 50%. The fund leverages artificial intelligence and machine learning to remove behavioral biases, and dynamically adjust positions and sectors, adapting to market conditions and aiming to optimize.risk-adjusted returns With a focus on quality, valuation, and momentum, the strategy actively manages risk through a disciplined and data-driven approach.

Key Features

Asset Manager	Degroof Petercam Asset Services S.A.
Net Assets Value	119 (Mio Euro)
Inception Date	10/01/2025
UCITS	Yes
Base Currency	Euro
Liquidity	Daily
Share Class*	US Dollar Acc
Management Fees* (%)	1.00%
Performance Fees	Yes
CH Registered	Yes

Portfolio Style

Investment Process	Judgmental	Systematic
Style	Value	Growth
Market Cap	Large	Small
Alpha Driver	Bottom-Up	Top-Down
Portfolio Construction	Concentrated	Diversified
Investment Process	Bottom Up	Top Down

Investment Rationale

The fund can be considered a core strategy to access global equities due to its ability to navigate market cycles. This strategy is best suited for sophisticated investors seeking active management in a long/short framework with a focus on risk-adjusted returns. In a diversified mandate, the fund enhances portfolio efficiency, improves risk-adjusted returns, and reduces volatility.

Investment Philosophy

- Universe: systematic screening and filtering process utilizing artificial intelligence to analyze 5,000 global stocks daily. The fund primarily invests in large-cap stocks from developed markets.
- Fundamental analysis focused on quality, valuation, momentum factors. The research sources include internal analysis driven by the fund's AI system and external market data. The tool screens consensus, target prices, recommendations, financial reports and daily performance for each stock in the universe and generates buy and sell signals. The research outputs are detailed, transparent, high-quality, and underpin the investment decision-making process.
- Valuation: the framework utilizes metrics such as earnings and cash flow-based ratios tailored to specific sectors. The methodology incorporates a blend of valuation multiples, DCF analysis, and relative valuation metrics depending on the industry
- Portfolio construction: balanced distribution of positions, with an average of 60 stocks in the portfolio, 30 longs and 30 shorts, with a net exposure of 50%. Position sizing is determined by individual stock characteristics, risk-adjusted return potential, and overall portfolio diversification requirements. It usually ranges between 2% and 5%. The average annual turnover rate is relatively high, with long positions typically experiencing a turnover rate of 100% and short positions at 200%, indicating an active and opportunistic investment approach.
- Risk management: focused on controlling exposures at the country, region, and sector levels. Risk scenarios and effective mitigation strategies to protect against downside risks.

Fund Management Team

The fund is managed by Patrick Amstrong, lead PM and Eugen Fostiak. They display very complementary backgrounds and they have been working together for more than 20 years. AI-driven decision-making based on in-house tools developed since 2018. Final decision is collaborative between both PMs. The team's expertise helps in navigating global markets, benefitting also from their track record in managing a global macro fund.

Strengths

- Proprietary AI model: less information advantage in equities, alpha now depends on the ability to analyse a large amount of economic data consistently and quickly. AI and machine learning excel in this field. The AI model guides the human decision; it does not construct the portfolio.
- Style agnostic: flexible, dynamic and opportunistic style allocation since inception in the long book. From growth bias in 2019-2020 to now a more balanced portfolio.
- Share classes and trading: daily UCITS NAV available in USD, EUR; CHF and GBP (currency fully hedged) with or without retrocessions.
- Performance: the track record is short but this process has been successfully implemented to manage an AMC since 2019. The flexible style approach and sound stock picking are the main alpha drivers of the strategy.

Weaknesses

- Track record: the fund has been recently launched but the investment team and AI-driven process have been in place for many years.

	1M	YTD	2025	2024	2023	3Y (Ann.)	5Y (Ann.)	Sharpe Ratio 3Y	Volatility 3Y	Max Drawdown 3Y
Fund	6.40	-1.45								

*ISIN Code: LU2899631977. ISIN used for performance: LU2899631977 Performance data source and Key Points provided by Wealth Solutions Partners SA. - Past performance should not be seen as an indication of future performance. Data as of: 31/05/2026