

# DFT GROUP INVESTMENT MANAGEMENT



# INTRODUCTION

PFT Group founded by Marco Licani Della Valle, Head of Asset Management at PFT Investment Management (PIM).

The origins date back to 1994, when Marco Licani Della Valle developed quantitative models as an analyst at Morgan Stanley.

Seminal publication: 'EPS Forecasts – Accuracy Is Not Enough' (Financial Analysts Journal, 1994).

We manage assets for High Net-Worth Individuals, leading brokerage firms, trusts, foundations and endowments.

Our approach is based on customized portfolios and proprietary strategies developed over 25 years of research.



#### Introduction



PFT Investment Management Division combines over 25 years of proprietary research with disciplined management.



Philosophy oriented towards transparency, capital protection and measurable performance.



#### Vision and Mission



**Mission:** full alignment with the client through segregated accounts and no management fees.

**Vision:** to create sustainable value through rigorous and independent management.



## Group structure

PFT Group via Zeus
Global Asset
Management, with
international operating
offices in different
countries and continents

Multi-level governance in accordance with international standards.



1. Proprietary Investment Strategies: Proprietary models (PFT Rank) and useful review factors.

2. Vertical Integration: databases, models and research developed internally.

3. Transparency and control: consolidated view of risk and portfolio management.

4. Track Record e
Governance: risultati
verificabili e struttura di
controllo multilivello.

By developing databases, models and research inhouse, we eliminate the need for outsourcing. The result: decision-making independence, absence of conflicts of interest, greater transparency and flexibility in the personalization of mandates.



## Proprietary Investment Strategies





## PFT Rank — Know When to Buy and Sell



DAILY RECALCULATION ON OVER 5,000 COMPANIES.



CLASSIFIED STRONG BUY, BUY, HOLD, SELL, STRONG SELL.



DISCIPLINED IDENTIFICATION OF TITLES WITH FAVOURABLE REVISIONS.

### Factors Behind the PFT Rank



**Agreement:** common direction of analysts.

**Magnitude:** magnitude of changes in estimates.

**Upside:** difference between more accurate estimation and consensus.

**Surprise:** Market anomalies that can be exploited for alpha.

## Vertical Integration





Proprietary databases, internal models, screening and backtesting.



Completely in-house, independent and scalable process.





Ranking among the best equity managers for outperformance.

Performance higher than the medians of the relative comparison universes.

# Getting Started — Simple Steps





 Dialogue with a dedicated PFT Representative.



**2.** Detailed analysis of the objectives and financial situation.



**3.** Strategic definition of the portfolio.



**4.** Portfolio construction with proprietary strategies.



Periodic review and disciplined rebalancing.







Maximum operational protection and multi-level compliance.





#### **PFT CertX International Group — Zeus Global Asset Management**

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