

INVESTMENT OBJECTIVE

The Europe Horizon Fund aims to overperform the Stoxx Europe 600 EUR Index NTR (SXXR) (the "Benchmark Index"). In order to achieve its objective, the Fund gains exposure to the performance of a portfolio composed of 75 companies in the European zone selected according to extra-financial (ESG) and financial quality criteria, combined with risk control mechanisms. The Europe Horizon Fund selects it from a universe made up of the 200 largest European capitalizations with sufficient liquidity. The latter is done around two axes that are an ESG bias (described in the prospectus available on the website of the Management Company), 25% of the companies with the lowest ESG scores being eliminated, and an important focus on the quality of the selected shares, only the most financially sound companies and with the best fundamentals being retained. At the end of this selection, the weight assigned to each constituent and included in a range of 0.666% to 3.333%, is obtained via a proprietary methodology based on adjusting the weight of each share in the portfolio according to its relative contribution to the risk of the portfolio as a whole (equal risk contribution methodology)." in order to obtain an optimal portfolio allocation in profile of risk/return. The fund's exposure to the basket of securities can vary from 0 to 150% in order to stabilize the risk profile of the fund. It is reviewed weekly and adjusted for volatility. The Europe Horizon Fund applies a policy of distributing a fixed dividend of EUR 5 per fund unit per year, divided into 12 identical monthly payments. If the dividends actually received by the fund are lower (respectively higher) than the fixed dividend distributed, the net asset value of the fund will be reduced (respectively increased) compared to a fund distributing all the dividends actually received. Without taking into account the dividends actually received by the fund, the impact of the policy of distributing a fixed dividend on the net asset value of the fund is greater in the event of a decrease from its initial level (negative effect) than in the event of an increase (positive effect). Thus, in the event of a continued bearish market, the decline in the fund's net asset value will be accelerated.

PERFORMANCE SINCE INCEPTION



Performance	MTD	YTD	3 Months	6 Months	1 Year	3 Years	Since Launch
EUROPE HORIZON Class I (EUR) DIST	9.13%	15.28%	15.46%	22.43%	14.62%	40.16%	51.50%
STOXX EUROPE 600	3.86%	7.75%	10.20%	15.84%	16.76%	48.79%	66.46%

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE

The performance of Solys Europe Horizon above is the NAV of Class I plus dividend, to be consistent with the Stoxx Europe 600 indices, which are being shown as 'dividends reinvested'.

*Stoxx Europe 600 dividends reinvested corresponds to the investment universe of the fund

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
MONCLER SPA	1.11%	19.24%	5.83%	0.47%	0.43%
STMICROELECTRONICS NV	0.87%	19.20%	28.27%	0.14%	0.14%
EIFFAGE	1.55%	17.01%	20.33%	0.21%	0.40%
HALMA PLC	1.07%	16.45%	17.98%	0.33%	0.36%
ACS ACTIVIDADES CONS Y SERV	1.13%	15.79%	30.15%	0.07%	0.29%

*Performances are calculated in portfolio currency

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
DASSAULT SYSTEMES SE	1.02%	-20.11%	-21.46%	-0.29%	-0.32%
HEIDELBERG MATERIALS AG	0.74%	-18.05%	-14.54%	-0.18%	-0.12%
SAGE GROUP PLC/THE	1.16%	-15.33%	-23.45%	0.20%	0.05%
WOLTERS KLUWER	1.35%	-13.67%	-23.40%	0.29%	0.05%
ESSILORLUXOTTICA	1.00%	-12.68%	-16.96%	-0.02%	-0.02%

*Performances are calculated in portfolio currency

CHARACTERISTICS

Legal structure

SICAV

Class

I

Currency

EUR

Inception date of the share class

6th September 2022

Dividend

Distribution

Management company

SG IS (FRANCE)
(Groupe SOCIETE GENERALE)

Custodian

SOCIETE GENERALE LUXEMBOURG

ISIN

LU2478815140

Minimum deposit

EUR 10000

Minimum followup deposit

-

Issue fee/Exit fee

Up to 5% / Up to 1%

Management and administrative fees

0.50%

Performance fee

-

Liquidity

Daily

KEY FACTS

Fund net asset value (M EUR)

25.11 Mio. EUR

Performance annualized*

12.69%

Leverage

1.50

All performances are calculated on the basis of official net asset values net of fees.

*Since inception

RISK INDICATORS

	Since inception
	Class*
Volatility	14.06%
Sharpe Ratio	0.70
Maximum Drawdown	-17.31%
Beta	0.97

*Since inception

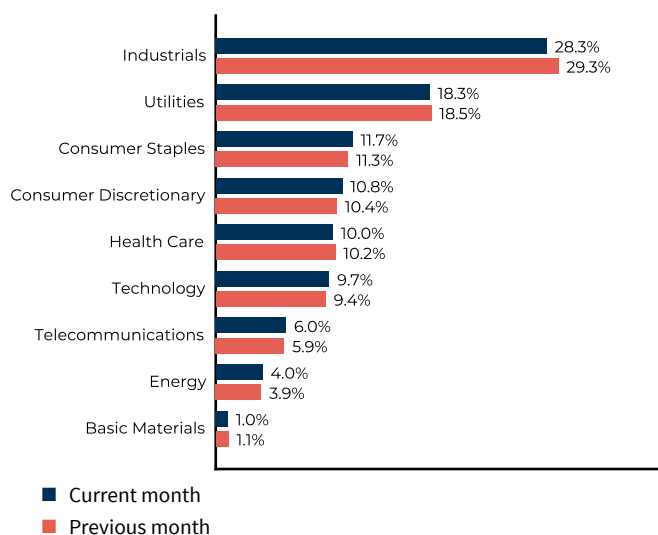
MONTHLY PERFORMANCES OF THE FUND

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022									-5.66%	4.43%	5.19%	-3.35%	0.16%
2023	4.72%	3.05%	3.75%	4.86%	-7.43%	2.92%	-0.09%	-4.01%	-4.74%	-1.73%	8.69%	4.27%	13.82%
2024	0.08%	2.80%	3.70%	-2.14%	3.78%	-3.53%	4.28%	2.74%	0.74%	-5.28%	1.83%	-1.47%	7.21%
2025	6.39%	1.64%	-4.22%	-3.94%	1.79%	-1.37%	0.17%	1.17%	1.09%	6.44%	-1.44%	0.16%	7.53%
2026	5.63%	9.13%											15.28%

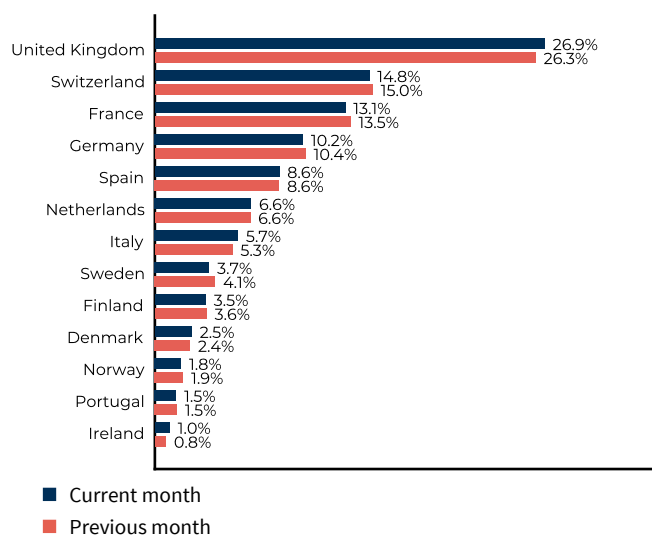
Past performance does not reflect future performance.

*Since inception

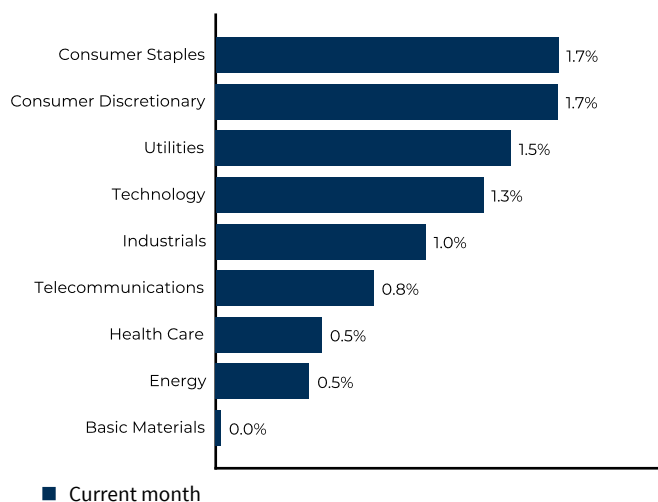
SECTOR ALLOCATION



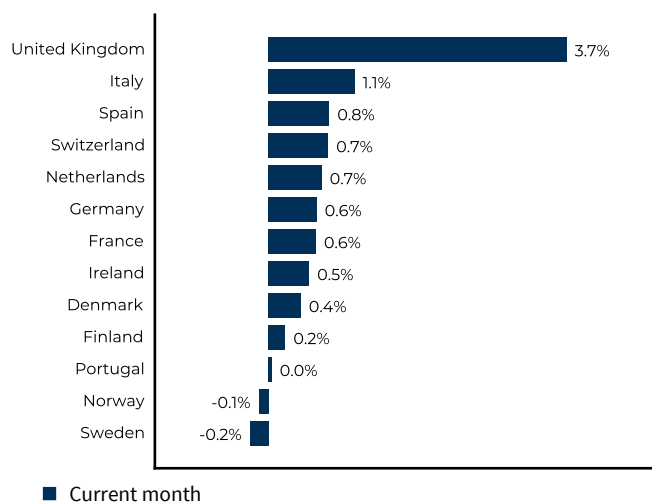
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



MONTHLY COMMENT

U.S. equities ended February lower. Sector performance showed a rotation out of technology, with basic materials, consumer defensive, and utilities emerging as the main gainers. Technology stocks struggled as Nvidia's strong quarterly results were not enough to ease concerns about AI-related investments and the need for broader market leadership. Producer prices rose more than expected: the producer price index increased by 0.5% in January and 2.9% year-over-year, signaling persistent inflation and suggesting that the Federal Reserve remains far from its 2% target. Services drove much of the increase, with final demand services rising 0.8% in January—the largest monthly gain since July.

In Europe, markets continued their positive momentum, with clear outperformance from energy, utilities, and consumer staples, supported by robust macroeconomic trends, an investment supercycle, and growing datacenter-related demand. European equities also acted as a safe haven from AI-related fears that were pressuring U.S. technology stocks.

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