

ALLEGRO TRANSATLANTIC

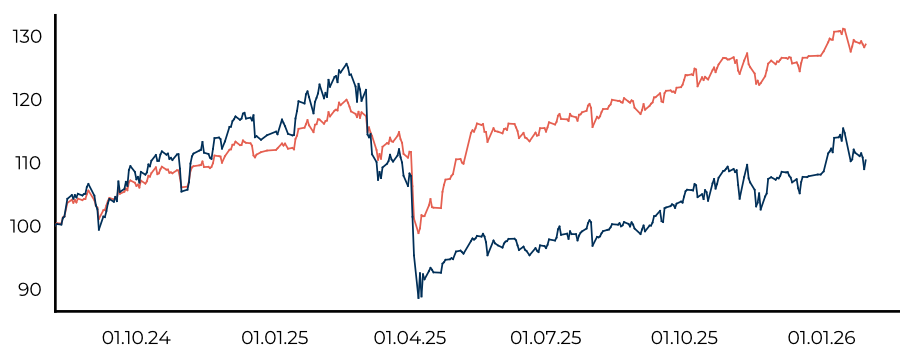
INVESTMENT OBJECTIVE

The investment objective of the Fund is to outperform the Solactive GBS CW DM US & Eurozone EUR Index NTR (SCWUEZEN) (the "Benchmark Index") over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The Benchmark Index is a broad liquid equity index (approximately 800 stocks) based on a custom weighting (50% US and 50% Eurozone).

The Fund is actively managed, the equity exposure may significantly deviate from the components of the Benchmark Index. The fund is article 6 of SFDR. The Portfolio exposure to each of the two following indices (Euro Stoxx 50 Price EUR Index (SX5E); and the (S&P 500 Index (SPX Index) will be predominantly weighted in accordance with (the "Methodology") developed by the Management Company. The Management Company retains discretion to deviate from such Methodology on an exceptional basis. The Portfolio consists primarily of financial futures positions rolled on financial indices. Rolled financial futures composing the Portfolio will be selected by a proprietary methodology designed by the Management Company which relies on a financial analysis that ranks the instruments of the Investment Universe. The variable exposure mechanism implemented by the Fund aims to provide the Fund with an average exposure to equity markets over five years that exceeds 80%.The Portfolio will be rebalanced monthly respecting the methodology. However, the Management Company may decide to rebalance the Portfolio at any time at its discretion (the "Rebalancing Date"). In order to mitigate risks or enhance the Sub-Fund's performance, the exposure of the Fund to equity markets through the Portfolio may vary between 0% and 200% on a weekly basis at least. As a result, the exposure may drift between such adjustments.

The Fund activated share class distributes a fixed dividend of EUR 5 per fund unit per year, divided into 12 identical monthly payments.

PERFORMANCE SINCE INCEPTION



Performance	MTD	YTD	3 Months	6 Months	1 Year	3 Years	Since Launch
■ ALLEGRO TRANSATLANTIC I	2.08%	2.08%	1.59%	9.74%	-9.80%	-	10.27%
■ Solactive GBS CM US & Eurozone EUR Index TR	1.41%	1.41%	1.87%	8.46%	10.17%	-	28.58%

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE

The performance of ALLEGRO TRANSATLANTIC above is the NAV of Class I plus dividend, to be consistent with the Solactive Index, which is being shown as 'dividends reinvested'.

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
S&P 500 Index - European Large Cap Equity	40.00%	2.98%	2.98%	2.40%	2.40%
S&P 500 Index - US Large Cap Equity Index 4	60.00%	0.20%	0.20%	-0.59%	-0.59%

*Performances are calculated in portfolio currency

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30 January 2026

CHARACTERISTICS

Legal structure

SICAV

Class

I

Currency

EUR

Inception date of the share class

8th August 2024

Dividend

Distribution

Management company

SG IS (FRANCE)
(Groupe SOCIETE GENERALE)

Custodian

SOCIETE GENERALE LUXEMBOURG

ISIN

LU2667747617

Minimum deposit

EUR 1000

Minimum followup deposit

-

Issue fee/Exit fee

Up to 5% / Up to 1%

Management and administrative fees

0,65%

Performance fee

-

Liquidity

Daily

KEY FACTS

Fund net asset value (M EUR)

20.21 Mio. EUR

Performance annualized*

6.83%

Leverage

1.66

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

*Since inception

RISK INDICATORS

	Since inception Class*
Volatility	21.00%
Sharpe Ratio	0.22
Maximum Drawdown	-29.47%
Beta	1.24

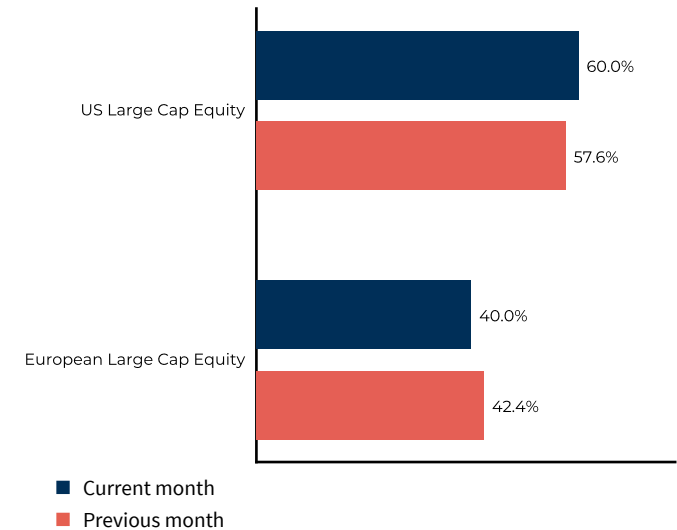
*Since inception

MONTHLY PERFORMANCES OF THE FUND

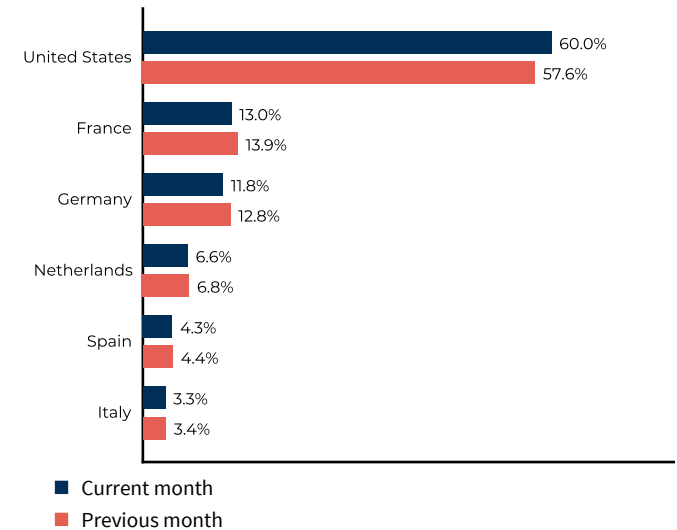
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024								6.52%	1.79%	-2.86%	7.53%	0.86%	14.23%
2025	7.02%	-2.11%	-11.25%	-10.88%	2.28%	-0.10%	3.90%	-0.99%	4.11%	4.79%	-0.87%	0.40%	-5.43%
2026	2.08%												2.08%

Past performance does not reflect future performance.
*Since inception

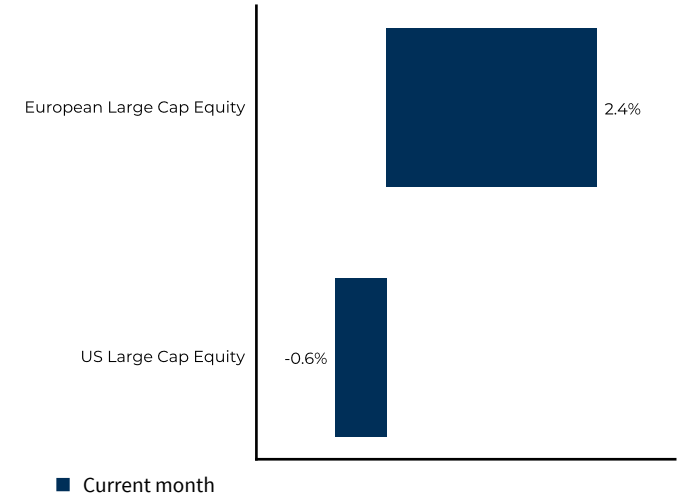
SECTOR ALLOCATION



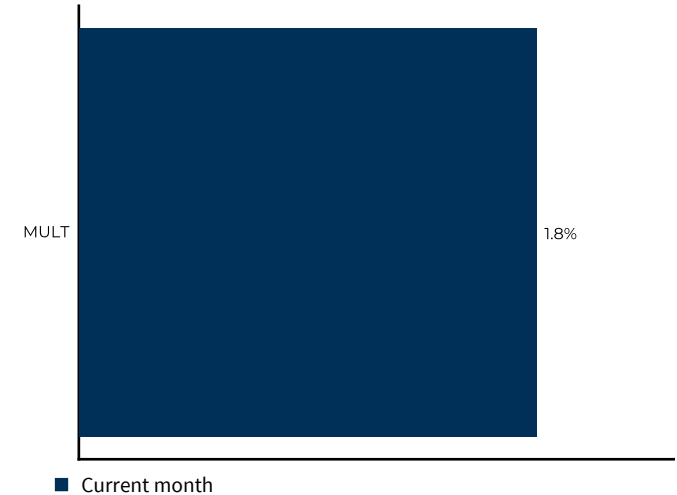
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



MONTHLY COMMENT

Eurozone equities outperformed U.S. markets thanks to stable macroeconomic indicators and well received corporate earnings. The Stoxx Europe 600 index rose by 3.22%, while the S&P 500 gained only 0.27% in EUR terms over the month of January. Since the beginning of the year, value stocks have delivered the strongest performances in both Europe and the United States, in contrast with growth stocks, which have lagged behind.

On the global macroeconomic front, growth remains positive, with a slowdown expected in the United States but continued expansion in the eurozone, China, and elsewhere. Inflation has fallen in the eurozone but remains above 2% in the United States. Markets expect further rate cuts from the Fed and only one cut from the ECB in 2026. Major central banks (Fed, ECB, BoE) have kept their rates unchanged. The ECB and the BoE are expected to remain on hold during their first monetary policy decisions of the year, despite eurozone inflation falling to 1.7% in January, which should not alter their stance.

Trade tensions between the United States and China have eased, but U.S. tariffs on the rest of the world continue to weigh on the global economy. Upcoming elections in the United States and Europe could influence fiscal and trade policy, although no major changes are expected before 2027.

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