

30 January 2026

## INVESTMENT OBJECTIVE

The investment objective of SOLYS – Boreas Eurozone (the "Sub-Fund") is to generate performance over a long-term horizon by exploiting investment opportunities on the banking equity markets of the Eurozone while providing a fixed stream of distributions. There is no pertinent or relevant benchmark index for the Sub-Fund, due to its actively managed investment strategy. Investor may however choose to use the Euro Stoxx Banks EUR (Net Return) index for indicative ex-post performance comparison purposes.

The Sub-Fund seeks to achieve its objective by investing in an OTC derivative the purpose of which is to reach its investment objective by exchanging the investment proceeds against the value of the Portfolio (as defined hereafter). The 'Portfolio' consists primarily of financial futures positions rolled on an equity financial index providing exposure to the banking sector of the Eurozone, including the Euro Stoxx Banks EUR (Price Return) (SX7E), or any of its successor index. In addition to such financial futures, the Portfolio may comprise equities listed or traded on regulated markets of issuers from the banking sector which have their registered office or carry out their predominant activities in countries of the Eurozone. Rolled financial futures and equities 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 Sub-Fund aims to provide the Sub-Fund with an average exposure to the Eurozone equity markets over five (5) years that exceeds 80%. In order to mitigate risks or enhance the Sub-Fund's performance, the exposure of the Sub-Fund to equity markets through the Portfolio may vary between 0% and 150% on a weekly basis at least.

The Sub-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

**DUE TO MIFID II REGULATION, FUND PERFORMANCES ARE NOT DISPLAYED IN THIS DOCUMENT.**

Performance	MTD	YTD	3 Months	6 Months	1 Year	3 Years	Since Launch
BOREAS EUROZONE Class I (EUR) DIST	-	-	-	-	-	-	-
Euro Stoxx Banks EUR (Price Return)	5.90%	5.90%	18.77%	26.92%	77.65%	-	80.11%

**PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE**

*The performance of BOREAS EUROZONE above is the NAV of Class I plus dividend, to be consistent with the Euro Stoxx Banks EUR (Net Return) index, which is being shown as 'dividends reinvested'.*

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
SGI Futures Series – Euro Bank Sector Index	100.00%	5.23%	5.23%	6.77%	6.77%

*\*Performances are calculated in portfolio currency*

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
SGI Futures Series – Euro Bank Sector Index	100.00%	5.23%	5.23%	6.77%	6.77%

*\*Performances are calculated in portfolio currency*

## CHARACTERISTICS

### Legal structure

SICAV

### Class

I

### Currency

EUR

### Inception date of the share class

23rd January 2025

### Dividend

Distribution

### Management company

SG IS (FRANCE)  
(Groupe SOCIETE GENERALE)

### Custodian

SOCIETE GENERALE LUXEMBOURG

### ISIN

LU2667748698

### 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)

36.90 Mio. EUR

### Performance annualized\*

### Leverage

1.40

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

\*Since inception

## RISK INDICATORS

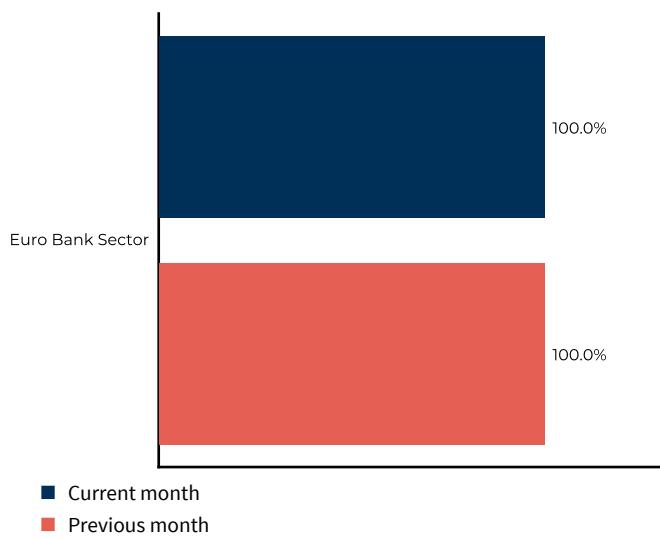
	Since inception
	Class*
Volatility	26.71%
Sharpe Ratio	3.49
Maximum Drawdown	-17.93%
Beta	1.03

\*Since inception

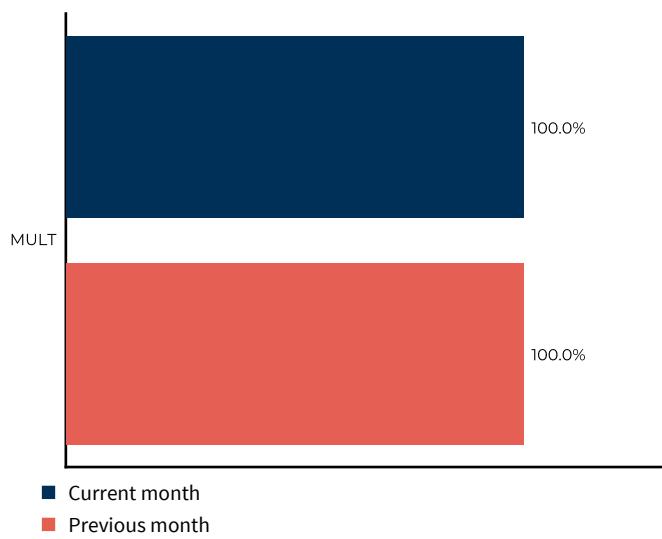
## MONTHLY PERFORMANCES OF THE FUND

*DUE TO MIFID II REGULATION, FUND PERFORMANCES ARE NOT DISPLAYED IN THIS DOCUMENT.*

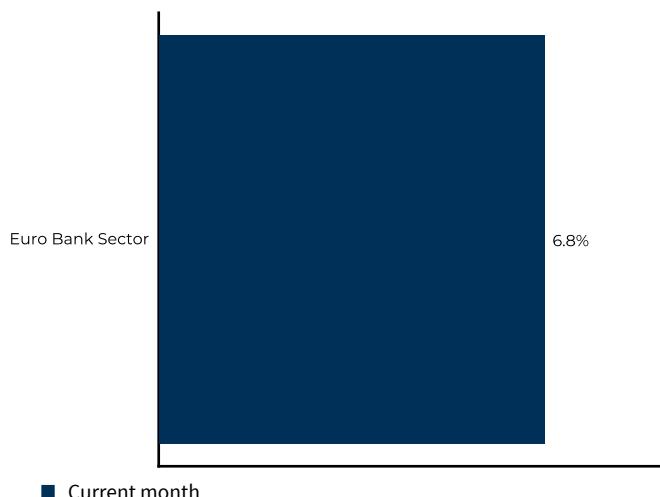
### SECTOR ALLOCATION



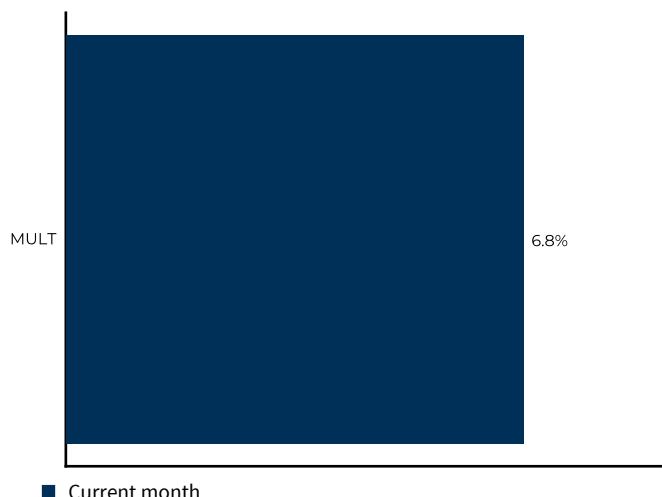
### GEOGRAPHIC ALLOCATION



### 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.

### DISCLAIMER

This document has been prepared for informational purposes only and has no contractual value. It is not intended to provide an investment service and does not constitute an offer, or a solicitation of an offer, or a personalized recommendation to buy or sell any financial instrument or service. It does not constitute legal, accounting or tax advice from Société Générale Investment Solutions (France). The reference to certain financial instruments, if any, is given by way of illustration to highlight certain financial instruments present or that have been present in the fund's portfolio. It does not constitute a recommendation to invest in these instruments. The information presented in this document is based on market data at a given moment and may change without prior notice. Past performances do not guarantee future results. This document does not contain all the necessary and sufficient information to make an investment decision. Before any subscription of the product referred to in this document, the investor must read all the information contained in the regulatory documentation of the product, in particular, if applicable, the Key Information Document and the Prospectus, available on request from his advisor and Société Générale Investment Solutions (France) and available, if applicable, on the Société Générale Investment Solutions (France) website <https://www.investmentsolutions.societegenerale.fr>. In particular, we invite you to take note of the costs and charges of the fund, which have a negative impact on its performance, as well as the risk factors specific to the product. The potential investor must also ensure that the product is compatible with its financial situation, investment objectives, knowledge and experience in financial instruments, its degree of acceptance of the risk and its ability to bear the risk losses and its preferences regarding the sustainability of financial products. Consequently, Société Générale Investment Solutions (France) cannot be held liable, directly or indirectly, for any consequences, in particular financial consequences, resulting from transactions in financial instruments concluded on the basis of this document alone, which does not replace the regulatory documents and the fund's periodic information documents. This product may be subject to restrictions with regard to certain persons or in certain countries under national regulations applicable to said persons or in said countries. In particular, it may not be offered or sold, directly or indirectly, for the benefit of or on behalf of a U.S. person as defined in Regulation S and/or FATCA. You should ensure that you are authorized to subscribe to this product. This document has been issued Société Générale Investment Solutions (France). It may not be communicated and may not be reproduced in whole or in part, to a third party (except your own adviser subject to confidentiality obligation) without Société Générale Investment Solutions (France)'s prior written consent. Société Générale Investment Solutions (France), a portfolio management company approved by the Autorité des marchés financiers under number GP-06000029, S.A.S with a capital of € 2,000,000, headquartered in 29 Boulevard Haussmann, 75 009 Paris, registered in the Paris Trade and Companies Register under number 450 777 008 and registered with ORIAS as an insurance intermediary under number 24007754. Further details are available on the Société Générale Investment Solutions (France) website: <https://www.investmentsolutions.societegenerale.fr>. N°ADEME: FR231725\_01YSGB