

INVESTMENT OBJECTIVE

The investment objective of SOLYS - Allegro World (the “Sub-Fund”) is to generate performance over a long-term horizon by exploiting investment opportunities on the international equity markets, while providing a fixed stream of distribution. 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 Solactive GBS CW DM International Large & Mid Cap EUR Index NTR (SCWEUJEN) for indicative ex-post-performance comparison purposes. The Index includes the large and mid-cap segments covering approximately the largest 85% of the free-float market capitalization in the US, Europe and JP and combines the three sub regions based on a custom weighting (50% Europe, 40% US and 10% JP).

The Fund is actively managed, the equity exposure may significantly deviate from the components of the Solactive GBS CW DM International Large & Mid Cap EUR Index. The fund is article 6 of SFDR. The Portfolio exposure to each of the tree (3) following indices (at least 50% of Euro Stoxx 50 Price EUR Index (SX5P); Nikkei 225 (NKY Index); 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. 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

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
■ ALLEGRO WORLD Class I (EUR)	-	-	-	-	-	-	-	-
■ Solactive GBS CW DM International Large	1.65%	14.54%	4.08%	9.19%	-	-	-	17.08%

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE
The performance of ALLEGRO WORLD Class I above is the NAV of Class I plus dividend, to be consistent with the Solactive GBS (EUR) index, which are being shown as 'dividends reinvested'.
*Solactive GBS CW DM International Large

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
S&P 500 Index	6.00%	4.47%	31.31%	0.47%	3.14%
S&P 500 Index - US Large Cap Equity Index 4	44.00%	3.13%	8.88%	1.08%	5.17%
S&P 500 Index - European Large Cap Equity	50.00%	1.00%	12.10%	0.55%	8.14%

*Performances are calculated in portfolio currency

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
S&P 500 Index - European Large Cap Equity	50.00%	1.00%	12.10%	0.55%	8.14%
S&P 500 Index - US Large Cap Equity Index 4	44.00%	3.13%	8.88%	1.08%	5.17%
S&P 500 Index - Japan Equity 2 Index	6.00%	4.47%	31.31%	0.47%	3.14%

*Performances are calculated in portfolio currency

CHARACTERISTICS

Legal structure

SICAV

Class

I

Currency

EUR

Inception date of the share class

9th October 2025

Dividend

Distribution

Management company

SG IS (FRANCE)
(Groupe SOCIETE GENERALE)

Custodian

SOCIETE GENERALE LUXEMBOURG

ISIN

LU3040331186

Minimum deposit

1,000 EUR

Minimum followup deposit

-

Issue fee/Exit fee

Up to 5% / Up to 1%

Management and administrative fees

0.71%

Performance fee

-

Liquidity

Daily

KEY FACTS

Fund net asset value (M EUR)

11.66 Mio. EUR

Performance annualized*

-

Leverage

1.56

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

*Since inception

RISK INDICATORS

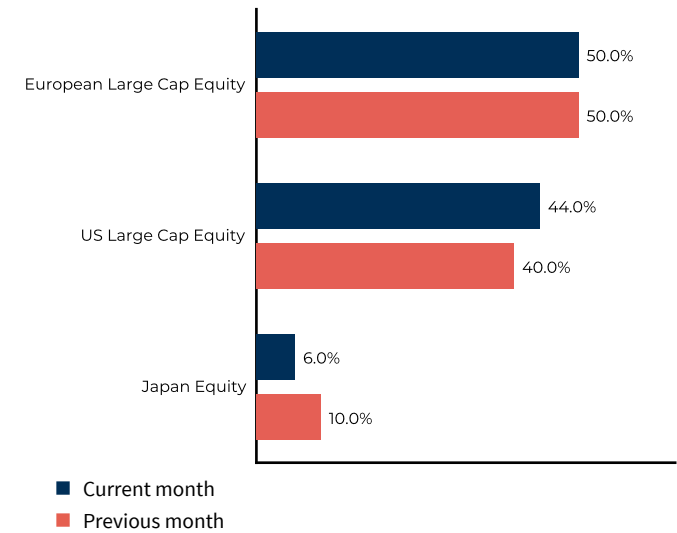
	Since inception
Volatility	20.35%
Sharpe Ratio	1.29
Maximum Drawdown	-13.15%
Beta	1.67

*Since inception

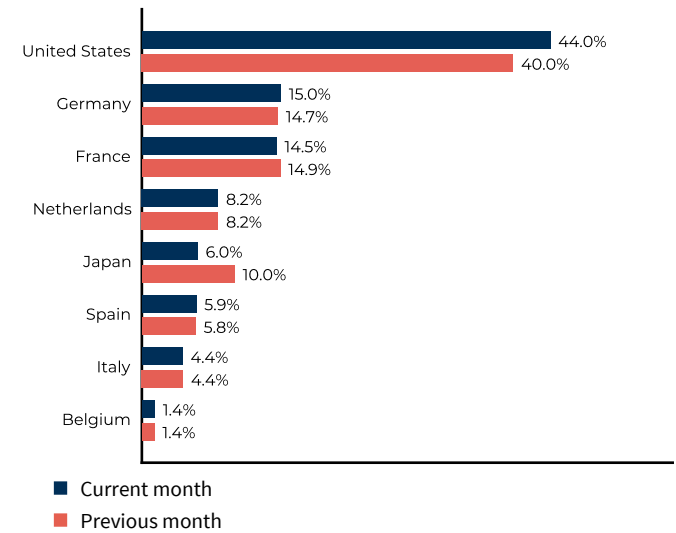
MONTHLY PERFORMANCES OF THE FUND

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

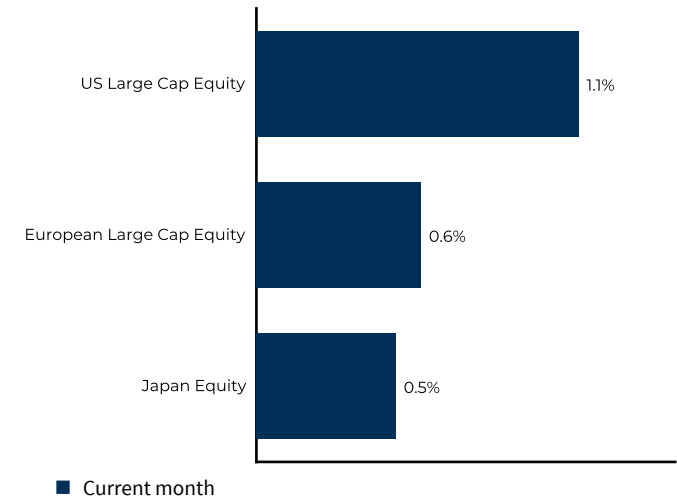
SECTOR ALLOCATION



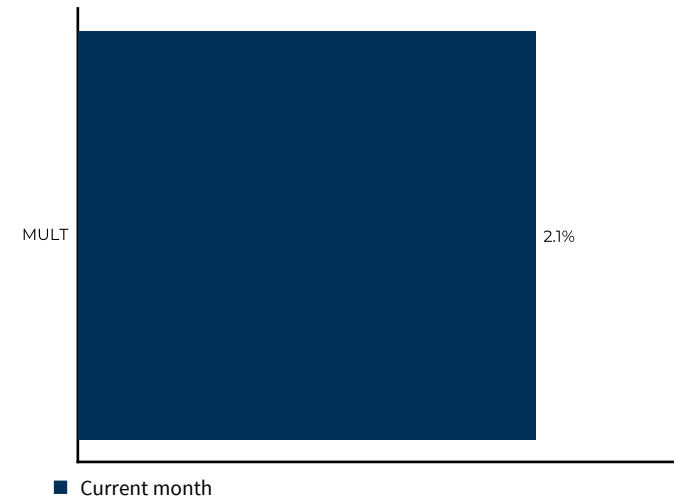
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



MONTHLY COMMENT

Equity markets continued to advance in August despite a backdrop of heightened macroeconomic and geopolitical volatility. In the United States, major indices ended the month in positive territory, supported in particular by the technology sector. The Nasdaq Composite outperformed following strong earnings releases from Nvidia, which reignited investor enthusiasm for the artificial intelligence theme. After reaching new record highs in mid-August, the S&P 500 gave back part of its gains towards month-end amid rising bond yields and escalating tensions in the Middle East.

In Europe, performance was more mixed. The STOXX Europe 600 recorded a fifth consecutive month of gains, although the headline performance masked significant divergences across regional markets. Equities were initially supported by a broadly solid earnings season, particularly within the banking sector, where earnings beats substantially outnumbered disappointments. However, this positive momentum faded during the second half of the month, weighed down by rising energy prices, higher sovereign bond yields and a more hawkish stance from the European Central Bank. The French market was particularly affected by this environment, with the CAC 40 underperforming its European peers due to both domestic political uncertainty and its greater sensitivity to rising interest rates. Technology stocks were the main driver of performance across European markets. On the monetary policy front, the US Federal Reserve kept its policy rate unchanged at 3.75%, while growing divisions within the Federal Open Market Committee highlighted differing views on the need for further monetary tightening. In the Eurozone, the ECB maintained a more restrictive tone in response to inflation remaining above target, leaving its deposit facility rate unchanged at 2.25%.

Finally, geopolitical risk remained a key concern for investors. Tensions between the United States and Iran over the Strait of Hormuz fueled market volatility throughout the month, particularly through their impact on energy prices. Brief hopes of de-escalation were quickly overshadowed by renewed tensions towards month-end, weighing on overall market sentiment.

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