

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	0.93%	2.22%	-	-	-	-	2.22%

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
S&P 500 Index	53.33%	1.43%	17.69%	1.21%	1.77%
S&P 500 Index - US Large Cap Equity Index 4	43.33%	0.63%	11.51%	-0.53%	0.37%
S&P 500 Index - Japan Equity 2 Index	3.33%	0.23%	26.83%	-0.04%	-0.30%

*Performances are calculated in portfolio currency

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
S&P 500 Index - Japan Equity 2 Index	3.33%	0.23%	26.83%	-0.04%	-0.30%
S&P 500 Index - US Large Cap Equity Index 4	43.33%	0.63%	11.51%	-0.53%	0.37%
S&P 500 Index - European Large Cap Equity	53.33%	1.43%	17.69%	1.21%	1.77%

*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

0.65%

Performance fee

-

Liquidity

Daily

KEY FACTS

Fund net asset value (M EUR)

10.10 Mio. EUR

Performance annualized*

-

Leverage

1.65

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

*Since inception

RISK INDICATORS

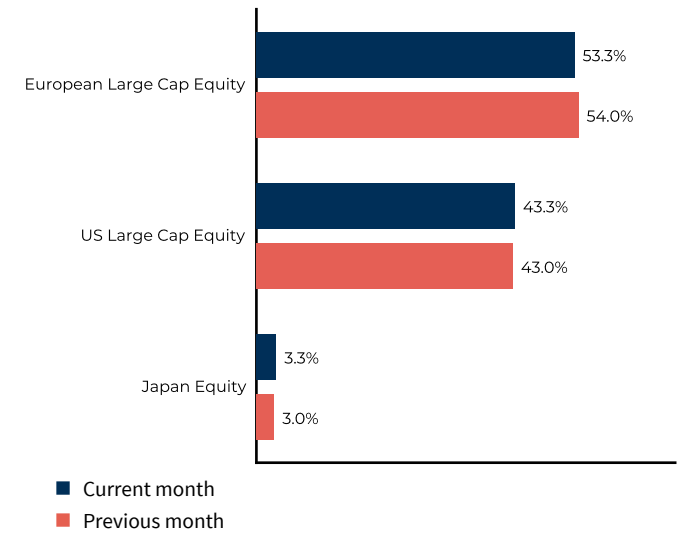
	Since inception
Volatility	18.98%
Sharpe Ratio	0.44
Maximum Drawdown	-6.26%
Beta	1.58

*Since inception

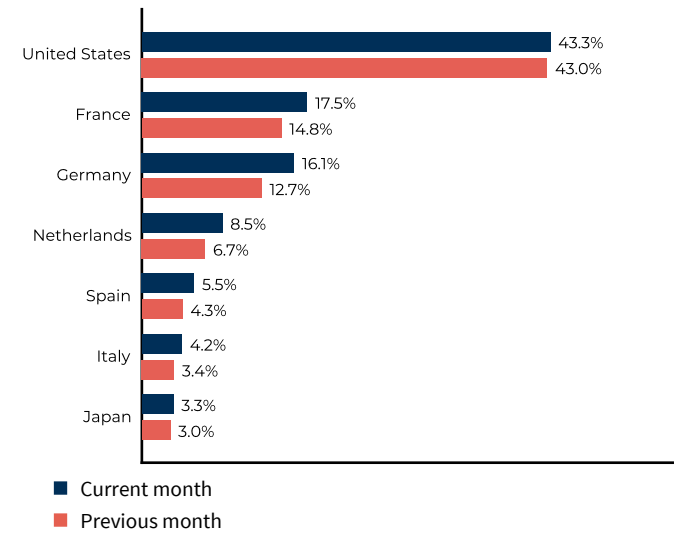
MONTHLY PERFORMANCES OF THE FUND

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

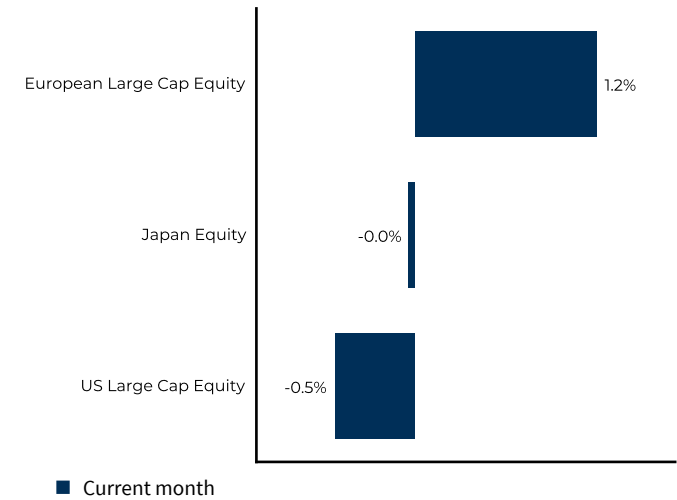
SECTOR ALLOCATION



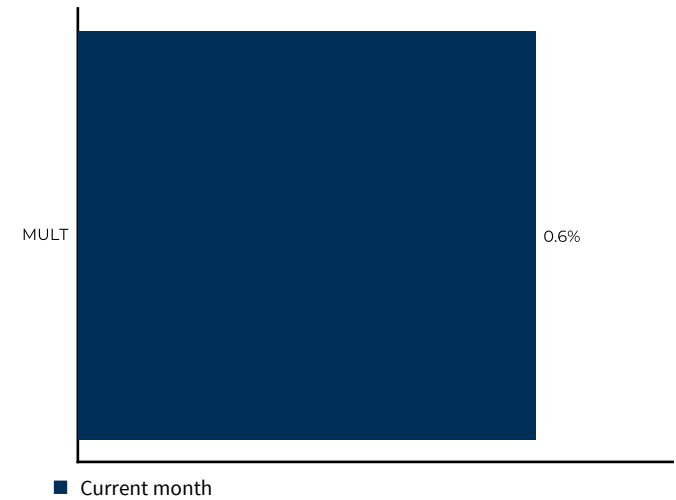
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



MONTHLY COMMENT

December was a continuation of November, with positive equity markets, driven by a strong performance in the banking sector. It should be noted that, although energy prices are stabilizing, precious metals prices have continued their spectacular performance path, in response to temporary uncertainties about the Fed's actions and policy decisions in the coming months.

In the euro area, headline inflation stood at 2% year-on-year in December, up from 2.1% in November. The decline in headline inflation was driven mainly by energy prices. Headline and core inflation have been in line with the ECB's December forecast, suggesting that the current stance of the ECB remains unchanged.

In China, macroeconomic policy remains prudent, with little short-term fiscal stimulus and modest support expected in 2026. Demand for credit is slowing, liquidity is improving, and the PBOC has been cautious in easing because of margin concerns. House prices are expected to continue to decline without major easing.

As yield curves continue to stabilize, investors should focus again on strong corporate earnings once the lack of visibility has dissipated.

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