

INVESTMENT OBJECTIVE

The investment objective of SOLYS – Solstice Transatlantic (the "Sub-Fund") is to generate performance over a long-term horizon by exploiting investment opportunities on the equity markets with a major component on US equity markets, 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 Solactive GBS CW DM US & Eurozone EUR Index NTR (SCWUEZEN). The 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 (2) following indices (Euro Stoxx 50 Price EUR Index (SX5P); 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 (5) 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 enhance the Sub-Fund's performance, the total exposure of the Portfolio over the Euro Stoxx 50 Price EUR Index (SX5E) and the S&P 500 Index (SPX Index) is fixed at a permanent level of 150%.

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
■ SOLSTICE TRANSATLANTIC Class I (EUR)	-	-	-	-	-	-	-	-
■ Solactive CW DM US & Eurozone EUR Index NTR	0.62%	3.76%	-	-	-	-	-	3.76%

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
S&P 500 Index - European Large Cap Equity	26.82%	1.43%	17.69%	0.57%	-0.28%
S&P 500 Index - US Large Cap Equity Index 4	73.18%	0.63%	11.51%	-0.83%	-1.37%

\*Performances are calculated in portfolio currency

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CHARACTERISTICS

Legal structure	SICAV
Class	I
Currency	EUR
Inception date of the share class	20th November 2025
Dividend	Distribution
Management company	SG IS (FRANCE) (Groupe SOCIETE GENERALE)
Custodian	SOCIETE GENERALE LUXEMBOURG
ISIN	LU3195977940
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)	10.17 Mio. EUR
Performance annualized*	-
Leverage	1.50
All performances are calculated on the basis of official net asset values net of fees.	
*Since inception	

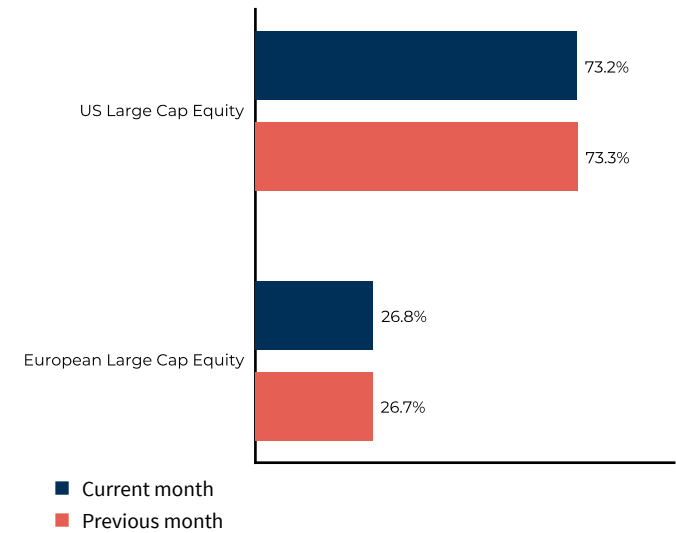
RISK INDICATORS

	Since inception
	Class*
Volatility	15.08%
Sharpe Ratio	1.54
Maximum Drawdown	-3.17%
Beta	1.37
*Since inception	

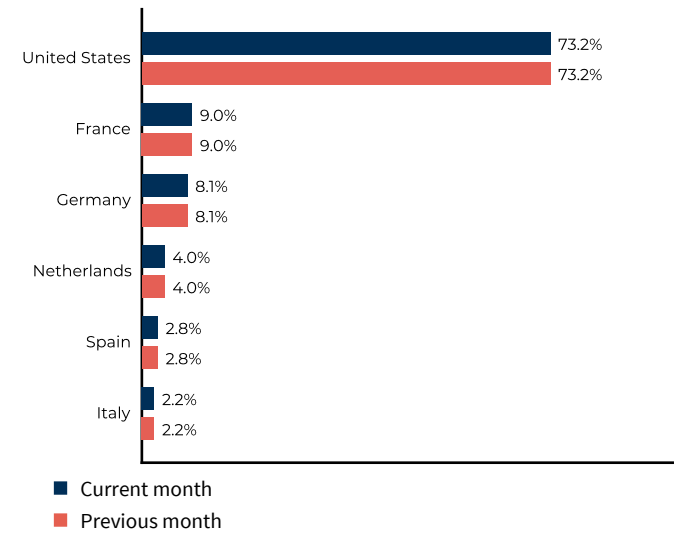
MONTHLY PERFORMANCES OF THE FUND

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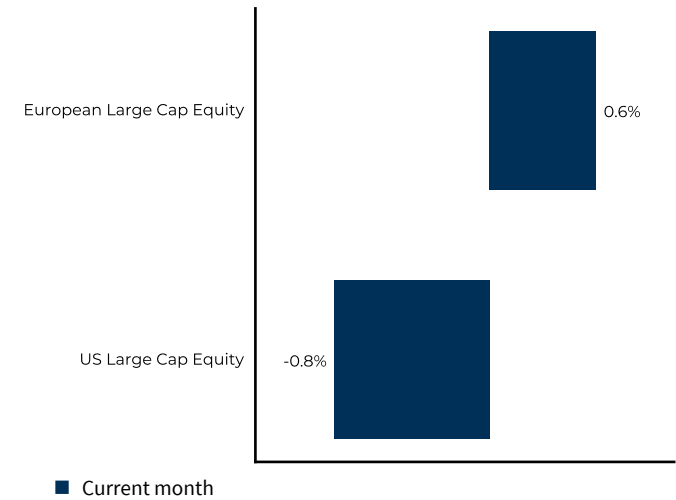
SECTOR ALLOCATION



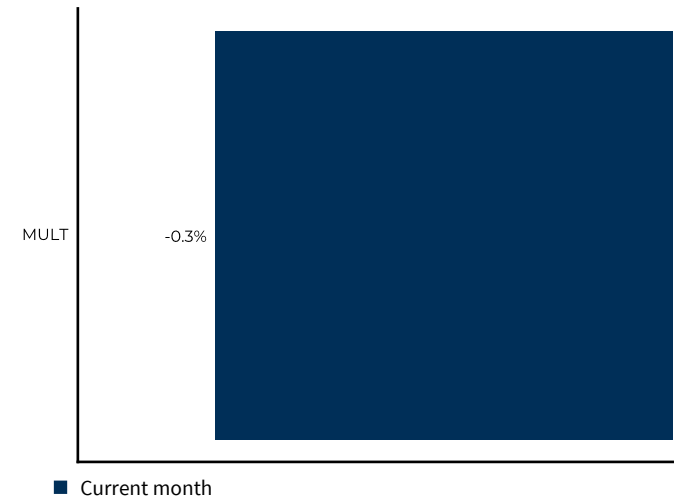
GEOGRAPHIC ALLOCATION



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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