

SOLSTICE TRANSATLANTIC

31 March 2026

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	-5.57%	-2.59%	-2.59%	-	-	-	1.07%

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE

The performance of SOLSTICE TRANSATLANTIC Class I above is the NAV of Class I plus dividend, to be consistent with the Solactive CW DM US & Eurozone (EUR) index, which are being shown as 'dividends reinvested'.

*Solactive CW DM US & Eurozone EUR Index NTR

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
S&P 500 Index	66.67%	-6.58%	-7.48%	-4.09%	-5.65%
Euro Stoxx 50 Index	33.33%	-9.64%	-3.79%	-4.92%	-2.19%

*Performances are calculated in portfolio currency

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
Euro Stoxx 50 Index	33.33%	-9.64%	-3.79%	-4.92%	-2.19%
S&P 500 Index	66.67%	-6.58%	-7.48%	-4.09%	-5.65%

*Performances are calculated in portfolio currency

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

0.76%

Performance fee

-

Liquidity

Daily

KEY FACTS

Fund net asset value (M EUR)

9.31 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

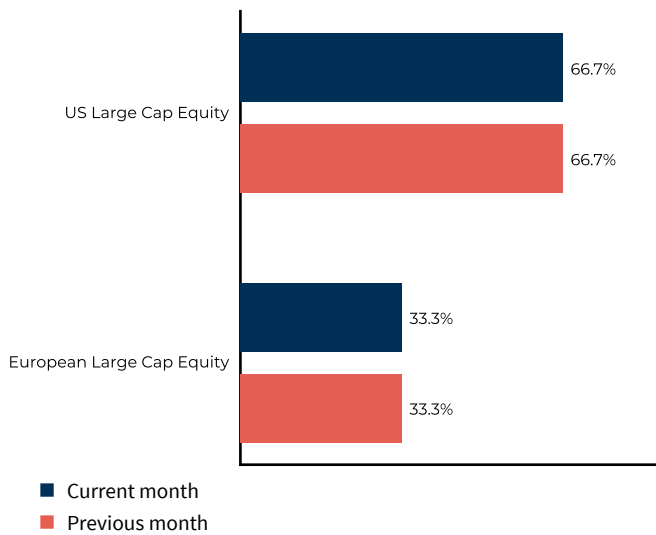
	Since inception
	Class*
Volatility	17.82%
Sharpe Ratio	-0.92
Maximum Drawdown	-12.06%
Beta	1.27

*Since inception

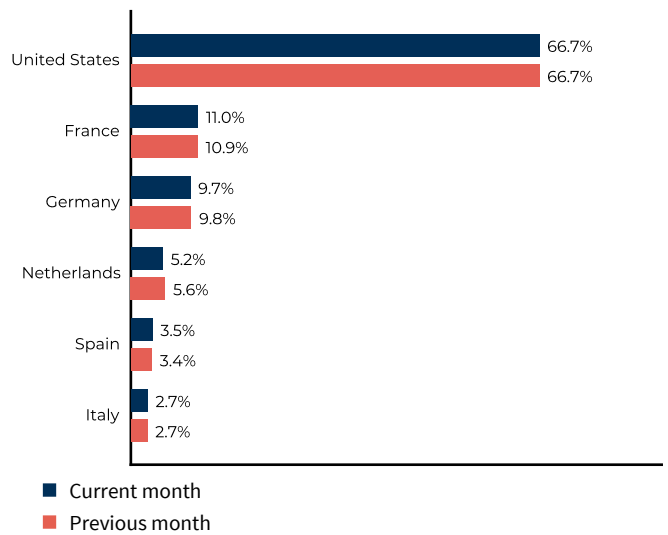
MONTHLY PERFORMANCES OF THE FUND

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

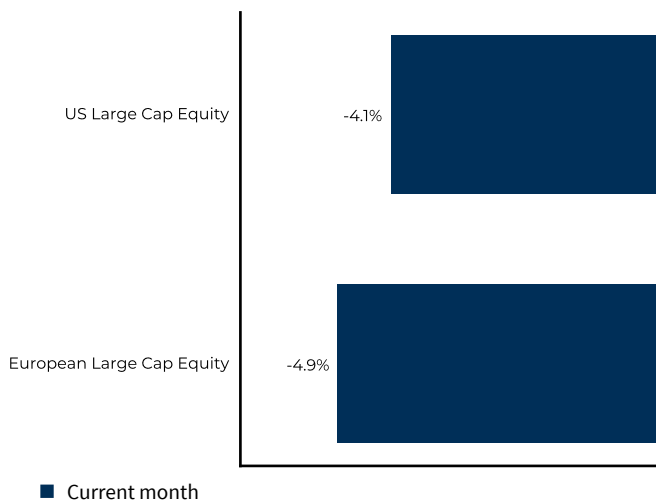
SECTOR ALLOCATION



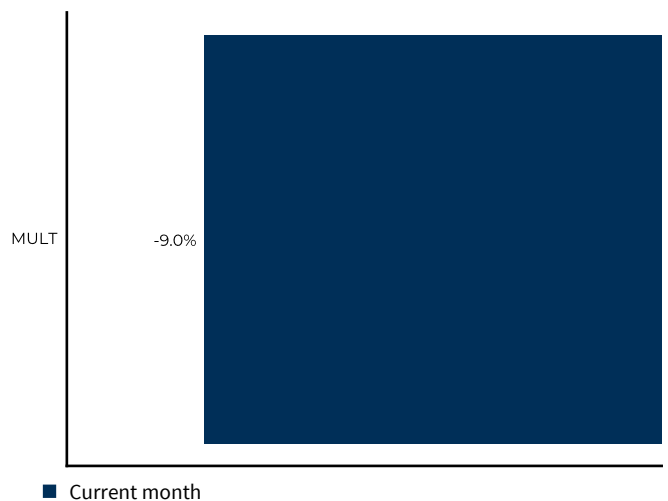
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



MONTHLY COMMENT

The month of March was heavily marked by the conflict in the Middle East and the closure of the Strait of Hormuz, reigniting tensions in hydrocarbon markets. Oil has been at the heart of the crisis, with significant volatility: Brent surged by 46% in March (+70% YTD) and WTI by 56% (+78% YTD), rekindling fears of a renewed wave of global inflation.

In the United States, the first activity indicators for March—the Purchasing Managers' Index (PMI)—signal a slight slowdown. The composite index fell by 0.5 points compared with February, reaching 51.4, while still remaining in expansion territory.

U.S. consumer inflation (CPI) for February remained stable compared with January, at 2.4%, and 2.5% for core inflation. At its March 18 meeting, the Federal Reserve kept its policy rates within the 3.50% to 3.75% range. Market expectations shifted considerably over the month, moving from anticipating two rate cuts to expecting one rate hike by year-end.

In the euro area, the PMI survey also points to a slowdown in activity. The composite index declined from 51.9 in February to 50.5 in March, but this drop stems mainly from services, while the manufacturing sector improved slightly. Eurozone inflation reached 2.5% in March, a 0.6point increase compared with February, surpassing the European Central Bank's (ECB) 2% target. The ECB is maintaining its policy rate at 2.00% for now but stated it is ready to act if inflationary pressures persist. The institution also revised its growth forecast downward—to 0.9% for 2026 (-0.3 points compared with December)—and its inflation forecast upward (+2.6%). As in the U.S., market expectations shifted significantly, with investors now anticipating three rate hikes over the course of the year. In this turbulent context, equity markets experienced a sharp correction and turned negative. In March, U.S. indices posted heavy losses: -5.5% for the S&P 500 and -5.17% for the Nasdaq 100. In the euro area, which is more sensitive to energy-related tensions, rising prices have weighed even more on markets: the EUROSTOXX fell by more than 8%, the CAC 40 by 9%, the DAX by 10%, and the IBEX by 7%.

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