

SOLYS – EURO EVOLUTION

(the “Fund”)

Transparency of the promotion of environmental or social characteristics and of sustainable investments on websites

Pursuant to article 10 of Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector (the “SFDR”), the management company shall publish and maintain on its website the following information for each financial product referred to in article 8(1) and article 9(1), (2) and (3) of SFDR.

A) Description of the environmental or social characteristics or the sustainable investment objective

The investment objective of the Fund is to outperform the Euro Stoxx Index (the “**Benchmark Index**”) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions.

When achieving its objective by investing in an OTC derivative, the Fund exchanges the investment proceeds against the value of a portfolio comprising of equities selected by a proprietary methodology designed by the investment manager which relies on a financial analysis combined with a non-financial analysis that ranks the instruments of the Investment Universe (as defined below) based on a combination of ESG (Environmental, Social, Governance) criteria. Further characteristics are described in paragraph B below.

B) Information on the methodologies used to assess, measure and monitor the environmental or social characteristics or the impact of the sustainable investments selected for the financial product, including its data sources, screening criteria for the underlying assets and the relevant sustainability indicators used to measure the environmental or social characteristics or the overall sustainable impact of the financial product

The Fund seeks to achieve its objective by investing in:

- a diversified basket of transferable securities (the “**Basket**”), including mainly fixed or variable debt instruments issued or guaranteed by sovereign states of the Euro Zone with a rating at least equal to that of France and shares or units of UCITS or other UCIs,

and, or,

- in an OTC Derivative (the “**Swap**”) 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 equities listed or traded on Regulated Markets of issuers which have their registered office or carry out their predominant activities in European Economic and Monetary Union countries (the “**Investment Universe**”).

On an ancillary basis, the Portfolio might also incorporate cash instruments.

Equities composing the Portfolio will be selected by a proprietary methodology designed by the Investment Manager (the “**Methodology**”) which relies on a financial analysis combined with a non-financial analysis that ranks the instruments of the Investment Universe based on a combination of ESG (Environmental, Social, Governance) criteria.

Within the Investment Universe, equities composing the Portfolio will be selected primarily according to their ESG rating, based on a best-in-universe approach. In order to do so, equities of the Investment Universe will be ranked using MSCI ESG rating methodology which identifies ESG material risks and opportunities for each industry through a quantitative model that looks at ranges and average values for each industry for

externalized impacts such as carbon intensity, water intensity, and injury rates. For more information on MSCI ESG rating methodology, please refer to : <http://www.msci.com>.

The Methodology will retain the equities with the highest ESG rating, by excluding at least 20% of the equities comprising the Investment Universe with the lowest ESG rating.

More than 90% of the equities composing the Portfolio do benefit from an ESG rating.

Using equities selected through this ESG screening process, and a financial analysis applied by the Investment Manager, the Portfolio will be predominantly risk-based equally weighted (Equal Risk Contribution).

Sustainability indicators

Relevant sustainability indicators are selected by the Investment Manager and described in the investment process above.

Considering the Fund's investment objective, the relevant indicators for adverse impacts are considered through the implementation of exclusion policies on the Fund, as mentioned below.

Exclusions applicable to the Fund

An exclusion of companies considered to be in violation of the principles of the Global Compact is applied. The Global Compact offers a simple, universal and voluntary commitment framework, which is based on ten principles relating to respect for Human Rights, international labor standards, the environment and the fight against corruption.

An exclusion of companies involved in activities related to prohibited or controversial weapons is applied (anti-personnel mines, cluster munitions or their key components, depleted uranium munitions, as well as biological, chemical and nuclear weapons. or radiological etc.).

C) Information referred to in articles 8 and 9 SFDR

The Fund promotes environmental and/or social characteristics within the meaning of article 8 of SFDR.

Environmental and/or social characteristics promoted by the Fund are met through the selection of equities based on their ESG rating (as described in paragraph B above).

D) Information referred to in article 11 SFDR

N/A