

LFDE TRANSATLANTIC CLASS I EUR DISTR

28 February 2023

INVESTMENT OBJECTIVE

This Sub-Fund is actively managed meaning that the Management Company is taking investment decisions with the intention of achieving the Sub-Fund's investment objective with complete discretion with respect to portfolio allocation and overall level of exposure to the market. The deviation from the Benchmark Index may be significant in terms of weighting proportion as the Sub-Fund will not necessarily invest in all the constituents of the Benchmark Index. The investment objective of the Fund is to outperform the Solactive GBS CW DM US & Europe EUR Index NTR (SCWUEEN) (the "Benchmark Index") over a long term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions.

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 inception
SOLYS - LFDE TRANSATLANTIC CLASS I EUR	-	-	-	-	-	-	-
Solactive GBS CW DM US & Europe EUR Index NTR	0.84%	6.00%	0.25%	-	-	-	2.81%

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE

The performance of LFDE Transatlantic Class I (EUR) above is the NAV of Class I (EUR) plus dividend, to be consistent with the Solactive indices, which are being shown as 'dividends reinvested'.

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
DSV A/S	1.06%	13.70%	15.08%	0.03%	0.03%
ORANGE	1.17%	11.01%	14.88%	-0.01%	0.11%
WOLTERS KLUWER	1.12%	9.29%	9.85%	0.09%	0.14%
LONZA GROUP AG-REG	1.04%	8.23%	20.56%	-0.02%	0.04%
AIRBUS SE	1.14%	7.99%	10.71%	0.07%	0.10%

*Performances are calculated in portfolio currency

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
MODERNA INC	1.00%	-19.23%	-21.84%	-0.08%	-0.05%
ROCKWOOL A/S-B SHS	0.82%	-17.87%	-2.41%	-0.17%	0.04%
ALPHABET INC-CLA	2.90%	-6.66%	2.55%	0.04%	-0.02%
AMAZON.COM INC	4.80%	-6.40%	12.74%	-0.64%	0.13%
WALT DISNEY CO/THE	3.09%	-5.94%	15.08%	-0.47%	-0.01%

*Performances are calculated in portfolio currency

CHARACTERISTICS

Legal structure

SICAV

Inception date of the share class

18th November 2022

Currency

EUR

Management company

SG 29 HAUSSMANN
(Groupe SOCIETE GENERALE)

Custodian

SOCIETE GENERALE LUXEMBOURG

ISIN

LU2544562254

Minimum deposit

EUR 1000

Minimum followup deposit

-

Issue fee/Exit fee

Up to 5% / Up to 1%

Management fee

-

Performance fee

-

Liquidity

Daily

KEY FACTS

Fund volume (M EUR)

20.01 Mio. EUR

Performance annualized*

-

Leverage

0.74

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

*Since inception

RISK INDICATORS

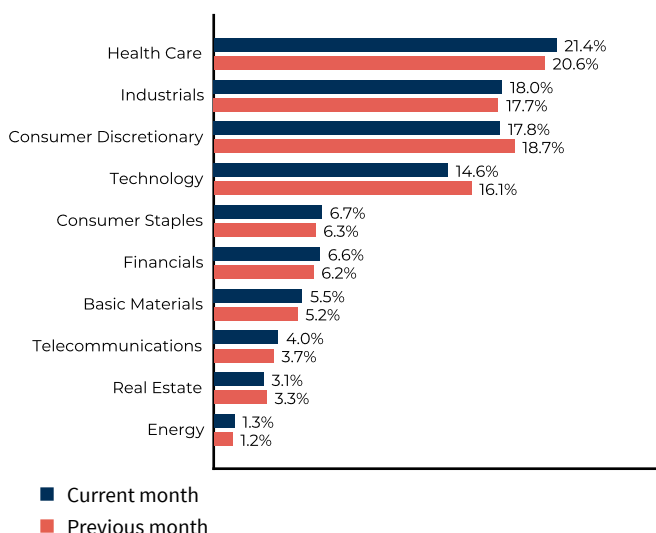
	Since inception Class*
Volatility	10.81%
Sharpe Ratio	0.16
Maximum Drawdown	-4.42%
Delta Action vs.	-

*Since inception

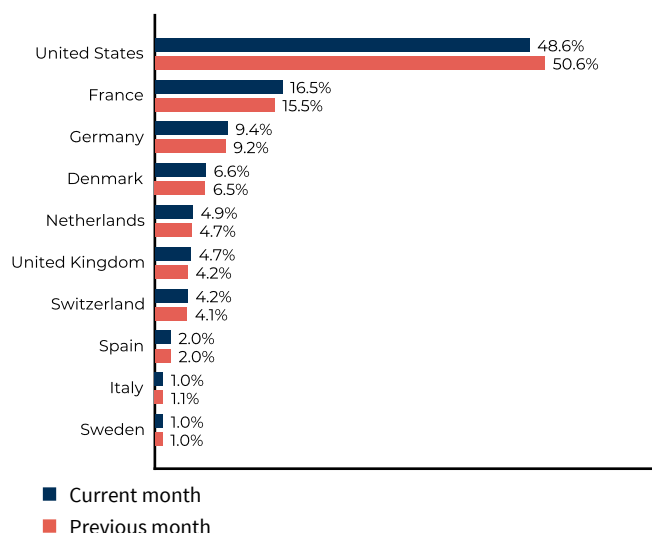
MONTHLY PERFORMANCES OF THE FUND

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

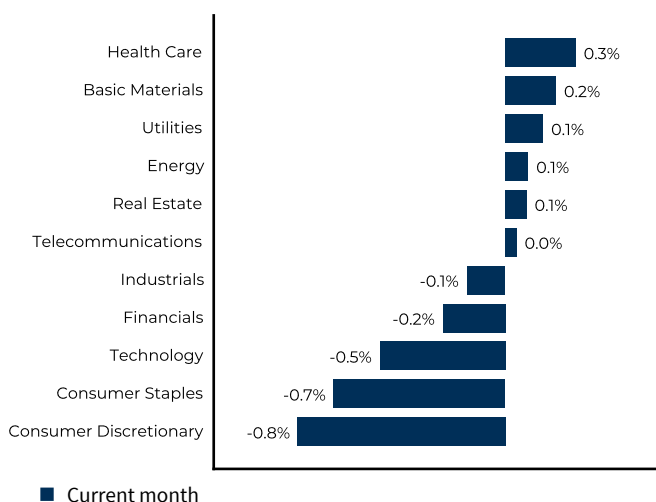
SECTOR ALLOCATION



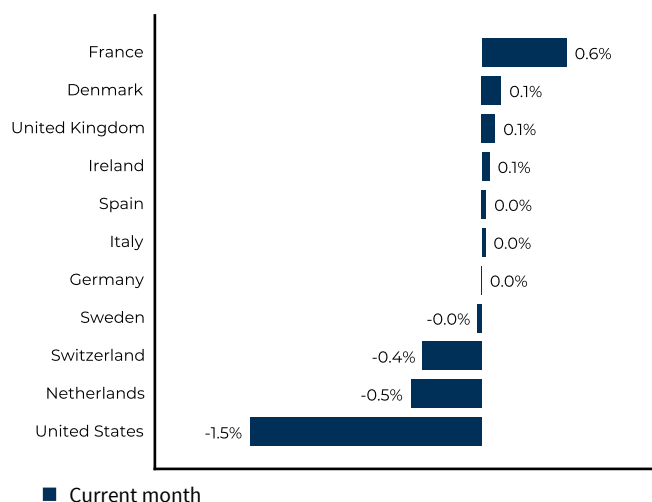
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



MONTHLY COMMENT

February was marked by a return to inflationary fears resulting in a consolidation of US equity markets. In Europe, the market continued to rebound as recession fears gradually receded thanks to euro zone purchasing indicators and German sentiment indices showing a clear improvement. The weaker than expected deterioration in global economic activity initially reassured investors and then revived inflationary fears, which were felt more persistently than initially.

Indeed, the consumer price index in the United States came out at 6.4% for the month of January, above the forecast at 6.2%. In Europe, inflation reached an annual level of 8.6%, down from at least December, but underlying inflation continued to accelerate from 5.2% to 5.3%. This persistence of rising prices and the strength of the labour market seem to be in favour of further rate hikes in the United States as well as in Europe. The bond market reacted strongly to the negative surprises of these figures, with bond yields at their highest. Investors now expect the Federal Reserve to maintain key interest rates at 5.25% for a long time and that interest rate hikes could extend until 2024 in the euro zone.

These high rate stability forecasts have been supportive of the Quality equities that initiated their rebound and we expect this trend to continue in 2023.

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