

SOLYS EUROPE HORIZON

INVESTMENT OBJECTIVE

The Europe Horizon Fund aims to overperform the Stoxx Europe 600 Net Total Return Index (SXXR) (the "Benchmark Index"). In order to achieve its objective, the Fund gains exposure to the performance of a portfolio composed of 75 companies in the European zone selected according to extra-financial (ESG) and financial quality criteria, combined with risk control mechanisms. The Europe Horizon Fund selects it from a universe made up of the 200 largest European capitalizations with sufficient liquidity. The latter is done around two axes that are an ESG bias (described in the prospectus available on the website of the Management Company), 25% of the companies with the lowest ESG scores being eliminated, and an important focus on the quality of the selected shares, only the most financially sound companies and with the best fundamentals being retained. At the end of this selection, the weight assigned to each constituent and included in a range of 0.666% to 3.333%, is obtained via a proprietary methodology based on adjusting the weight of each share in the portfolio according to its relative contribution to the risk of the portfolio as a whole (equal risk contribution methodology)." in order to obtain an optimal portfolio allocation in profile of risk/return. The fund's exposure to the basket of securities can vary from 0 to 150% in order to stabilize the risk profile of the fund. It is reviewed weekly and adjusted for volatility. The Europe Horizon Fund applies a policy of distributing a fixed dividend of EUR 5 per fund unit per year, divided into 12 identical monthly payments. If the dividends actually received by the fund are lower (respectively higher) than the fixed dividend distributed, the net asset value of the fund will be reduced (respectively increased) compared to a fund distributing all the dividends actually received. Without taking into account the dividends actually received by the fund, the impact of the policy of distributing a fixed dividend on the net asset value of the fund is greater in the event of a decrease from its initial level (negative effect) than in the event of an increase (positive effect). Thus, in the event of a continued bearish market, the decline in the fund's net asset value will be accelerated.

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 EUROPE HORIZON I EUR	-	-	-	-	-	-	-
STOXX EUROPE 600 (NET RETURN) EUR (SXXR)	1.88%	7.36%	5.07%	-	-	-	11.87%

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE

The performance of Global Horizon 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
RHEINMETALL AG	1.64%	12.43%	24.34%	-0.03%	0.01%
BT GROUP PLC	1.31%	12.42%	22.14%	-0.02%	-0.05%
KUEHNE + NAGEL INTL AG-REG	1.30%	11.06%	10.32%	0.11%	0.04%
ORANGE	3.68%	11.01%	14.88%	0.14%	0.08%
KONINKLIJKE AHOLD DELHAIZE N	2.71%	9.60%	9.92%	0.45%	0.66%

*Performances are calculated in portfolio currency

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
MONDI PLC	0.81%	-7.79%	-0.91%	0.12%	0.27%
NORSK HYDRO ASA	1.19%	-6.62%	-0.84%	-0.03%	0.14%
NESTLE SA-REG	2.09%	-4.58%	-2.85%	0.01%	0.05%
EXPERIAN PLC	0.93%	-4.48%	-0.37%	0.16%	0.12%
CRODA INTERNATIONAL PLC	0.86%	-4.17%	-1.10%	0.00%	0.11%

*Performances are calculated in portfolio currency



28 February 2023

CHARACTERISTICS

Legal structure

SICAV

Inception date of the share class

6th September 2022

Currency

EUR

Management company

SG 29 HAUSSMANN
(Groupe SOCIETE GENERALE)

Custodian

SOCIETE GENERALE LUXEMBOURG

ISIN

LU2478815140

Minimum deposit

EUR 10000

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)

21.18 Mio. EUR

Performance annualized*

-

Leverage

1.14

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

*Since inception

RISK INDICATORS

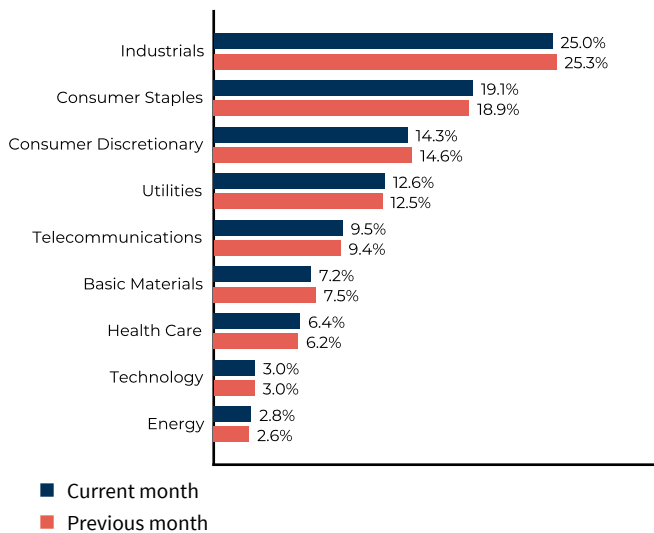
	Since inception Class*
Volatility	14.03%
Sharpe Ratio	1.13
Maximum Drawdown	-9.17%
Delta Action vs.	-

*Since inception

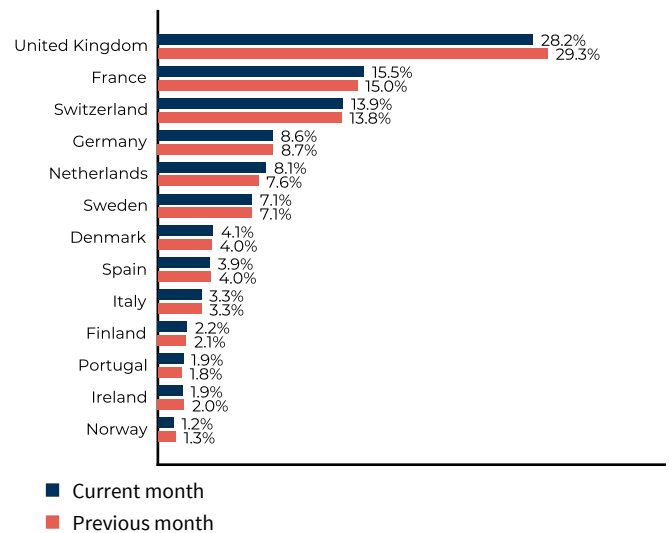
MONTHLY PERFORMANCES OF THE FUND

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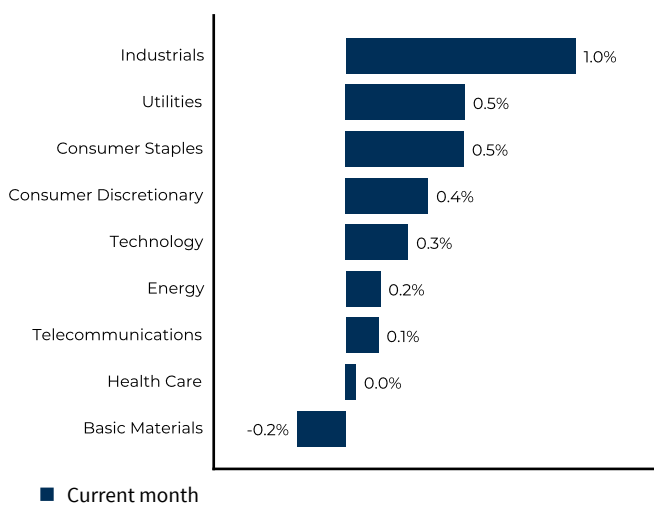
SECTOR ALLOCATION



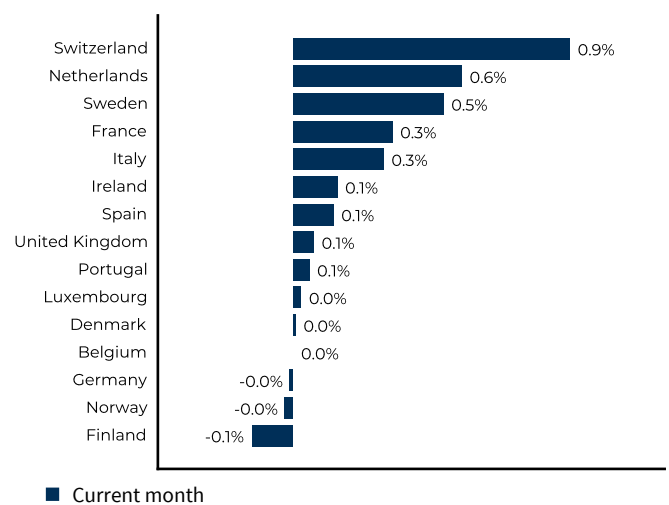
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



MONTHLY COMMENT

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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