

# SOLYS GLOBAL HORIZON I EUR

## INVESTMENT OBJECTIVE

The Global Horizon fund aims to overperform the Solactive GBS International Large & Mid Cap EUR Index NTR (SCWEUJEN Index) (the "Benchmark Index"). In order to achieve its objective, the Fund gains exposure to the performance of a portfolio composed of 250 companies from Europe, the US and Japan, selected on the basis of both non-financial (ESG) and financial criteria, coupled with risk management mechanisms

The Global Horizon fund selects investments from a universe of large-cap companies offering sufficient liquidity. There are two guiding principles underpinning the selection process. The first is a strong ESG bias (described in the prospectus available on the website of the Management Company); the third of companies with the lowest ESG scores are excluded. The second, is a major focus on the quality of the assets selected: only the companies with the strongest financials and best fundamentals are retained. Once the selection is made, each holding within each component (Europe, the US and Japan) is given equal weighting. The components themselves, are weighted to achieve an allocation of 50% Europe, 40% US and 10% Japan. The fund's exposure to the basket of stocks is permitted to range from 0% to 150% to maintain a target volatility of approximately 15%. It is reviewed on a daily basis and adjusted for volatility

The Global Horizon fund's distribution policy establishes 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 (or higher) than the fixed dividend distributed, the fund's actual net asset value will be lower (or higher) than that of a fund that pays out all of the dividends actually received. Regardless of the dividends actually received by the fund, the fixed dividend distribution policy has a greater impact on the fund's actual net asset value if the NAV falls relative to its initial level (negative effect) than if it rises (positive effect). This means that the fund's actual net asset value will fall at a faster rate in the event of a prolonged bear market.

## 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 GLOBAL HORIZON I EUR	-	-	-	-	-	-	-
Solactive GBS CW DM International Large	-5.06%	3.51%	5.22%	3.51%	-	-	3.51%

### 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
DAI-ICHI LIFE HOLDINGS INC	0.24%	18.32%	18.61%	0.01%	0.03%
MITSUBISHI UFJ FINANCIAL GRO	0.24%	18.11%	23.85%	-0.00%	-0.01%
KBC GROUP NV	0.54%	15.21%	15.71%	-0.01%	0.04%
SUMITOMO MITSUI FINANCIAL GR	0.24%	13.93%	34.26%	-0.02%	0.09%
PRUDENTIAL PLC	0.52%	12.99%	9.10%	-0.02%	0.02%

\*Performances are calculated in portfolio currency

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
QUALCOMM INC	0.37%	-16.15%	-14.63%	-0.02%	0.04%
CORTEVA INC	0.37%	-15.20%	7.42%	0.01%	-0.08%
MICRON TECHNOLOGY INC	0.38%	-15.16%	-9.71%	0.04%	0.14%
KERING	0.45%	-14.95%	-1.53%	-0.01%	0.04%
BANK OF AMERICA CORP	0.40%	-14.94%	5.79%	0.03%	0.08%

\*Performances are calculated in portfolio currency



29 December 2022

## CHARACTERISTICS

### Legal structure

SICAV

### Inception date of the share class

30th June 2022

### Currency

EUR

### Management company

SG 29 HAUSSMANN  
(Groupe SOCIETE GENERALE)

### Custodian

SOCIETE GENERALE LUXEMBOURG

### ISIN

LU2478815579

### 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)

20.31 Mio. EUR

### Performance annualized\*

-

### Leverage

0.92

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

\*Since inception

## RISK INDICATORS

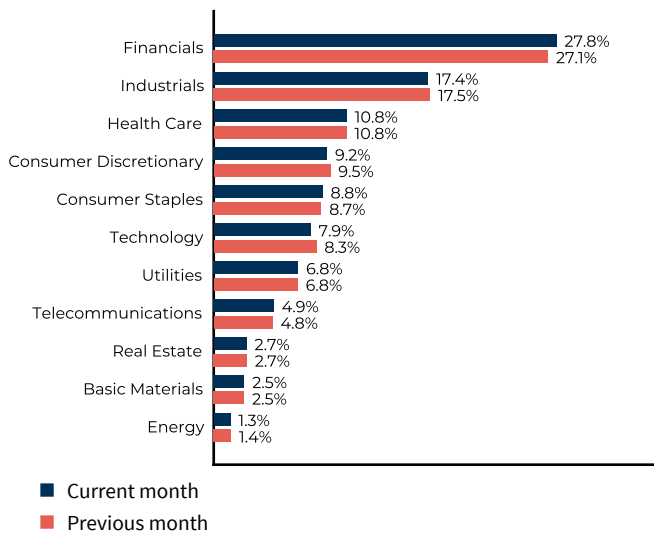
	Since inception Class*
Volatility	13.04%
Sharpe Ratio	-
Maximum Drawdown	-11.11%
Delta Action vs.	-

\*Since inception

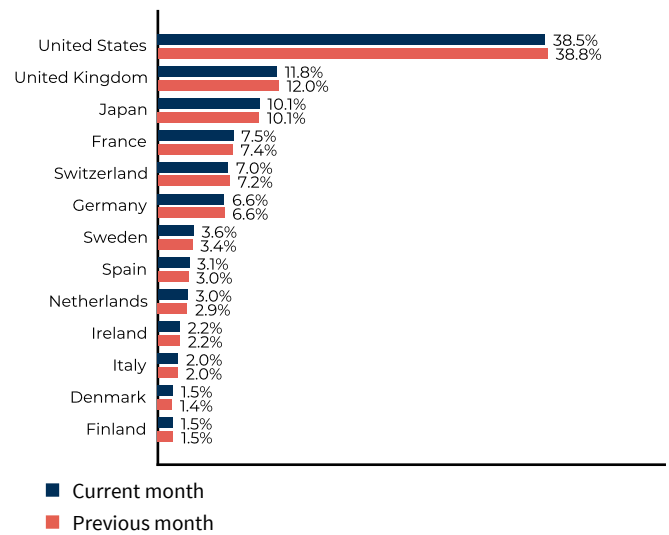
## MONTHLY PERFORMANCES OF THE FUND

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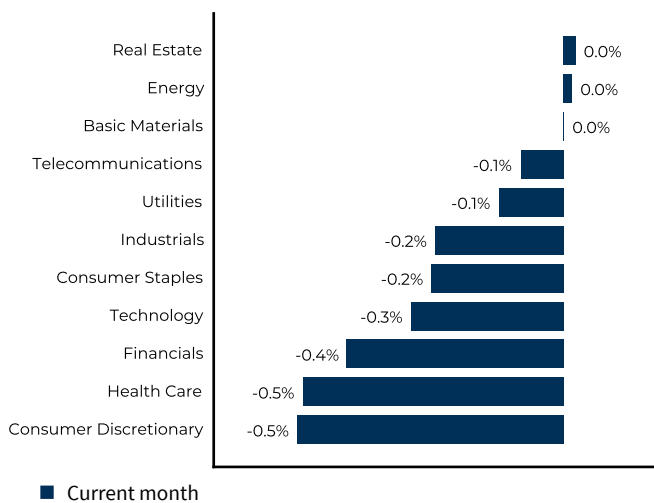
### SECTOR ALLOCATION



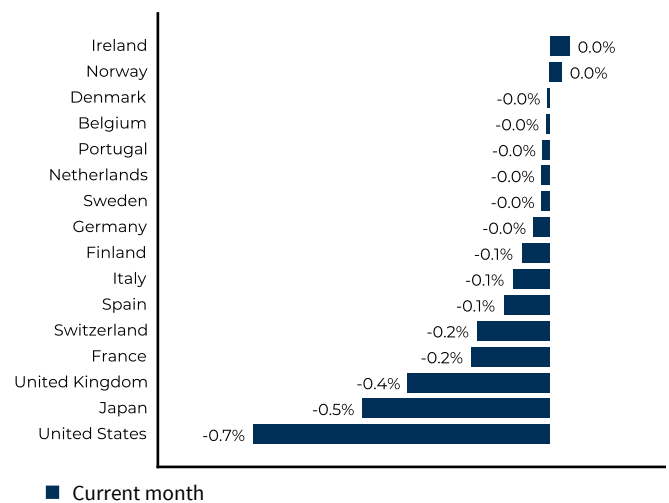
### GEOGRAPHIC ALLOCATION



### MONTHLY CONTRIBUTIONS PER SECTOR



### MONTHLY CONTRIBUTIONS PER REGION



## MONTHLY COMMENT

Equities finished down in the last months of 2022, the Stoxx Europe 600 fell by 3.45% and the S&P 500 by 5.8% over the month. Continued FED and ECB rate hikes continuing to increase the risk of recession and uncertain prospects for 2023 halted the equity recovery. Inflation continues its slow decline in Europe as well as in the United States but still remains far from the 2% central banks target.

Indeed, US inflation over a slippery year came out at 7.11%, and at 10.1% in the euro zone. Central banks reacted by saying it was premature to ease monetary policy, disappointing investors hoping that the pivot was reached. European 10-year bond yields reached historic levels, the highest since 2013, in a capitulation movement.

The Fed will protect the global economy and the stability of the dollar. If rates normalize, the stocks heckled in 2022 should strongly recover; In an extreme scenario of shrinking economies, the sustainability of the results as well as the stability of the balance sheets of Quality equities should attract investors as safe havens.

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