

ALLEGRO TRANSATLANTIC

INVESTMENT OBJECTIVE

The investment objective of the Fund is to outperform the Solactive GBS CW DM US & Eurozone EUR Index NTR (SCWUEZEN) (the "Benchmark Index") over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The Benchmark 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 following indices (Euro Stoxx 50 Price EUR Index (SX5E); 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 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 mitigate risks or enhance the Sub-Fund's performance, the exposure of the Fund to equity markets through the Portfolio may vary between 0% and 200% on a weekly basis at least. As a result, the exposure may drift between such adjustments.

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 |
|---|-------|-------|----------|----------|--------|---------|--------------|
| ALLEGRO TRANSATLANTIC I | - | - | - | - | - | - | - |
| Solactive GBS CM US & Eurozone EUR Index TR | 0.98% | 5.41% | 6.24% | 11.72% | - | - | 17.85% |

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE

The performance of ALLEGRO TRANSATLANTIC above is the NAV of Class I plus dividend, to be consistent with the Solactive Index, which is being shown as 'dividends reinvested'.

| 5 best performing | Allocation | Perf. MTD* | Perf. YTD* | Contr. MTD | Contr. YTD |
|--|------------|------------|------------|------------|------------|
| SGI Futures Series - European Large Cap Equity | 40.00% | 3.12% | 11.05% | 1.96% | 6.64% |
| SGI Futures Series - US Large Cap Equity Index 4 | 60.00% | -4.15% | -2.22% | -4.34% | -2.52% |

*Performances are calculated in portfolio currency

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28 February 2025

CHARACTERISTICS

Legal structure

SICAV

Class

I

Currency

EUR

Inception date of the share class

8th August 2024

Dividend

Distribution

Management company

SG 29 HAUSSMANN
(Groupe SOCIETE GENERALE)

Custodian

SOCIETE GENERALE LUXEMBOURG

ISIN

LU2667747617

Minimum deposit

EUR 1000

Minimum followup deposit

-

Issue fee/Exit fee

Up to 5% / Up to 1%

Management fee

0,65%

Performance fee

-

Liquidity

Daily

KEY FACTS

Fund net asset value (M EUR)

23.26 Mio. EUR

Performance annualized*

-

Leverage

1.70

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

*Since inception

RISK INDICATORS

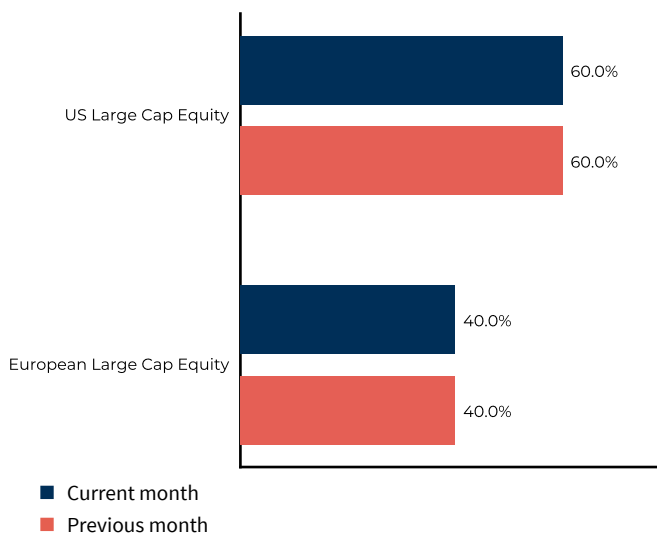
| | Since inception |
|------------------|-----------------|
| | Class* |
| Volatility | 18.20% |
| Sharpe Ratio | 2.00 |
| Maximum Drawdown | -6.78% |
| Beta | 1.51 |

*Since inception

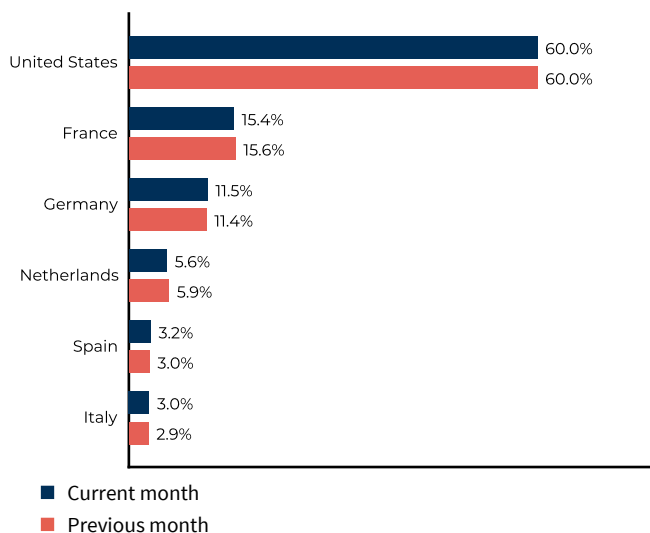
MONTHLY PERFORMANCES OF THE FUND

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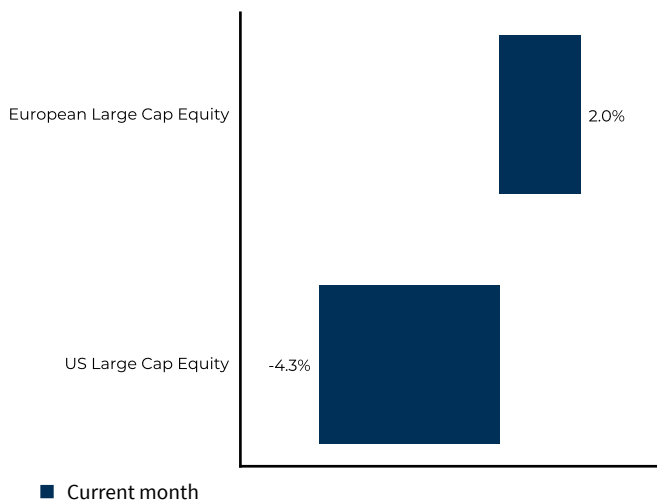
SECTOR ALLOCATION



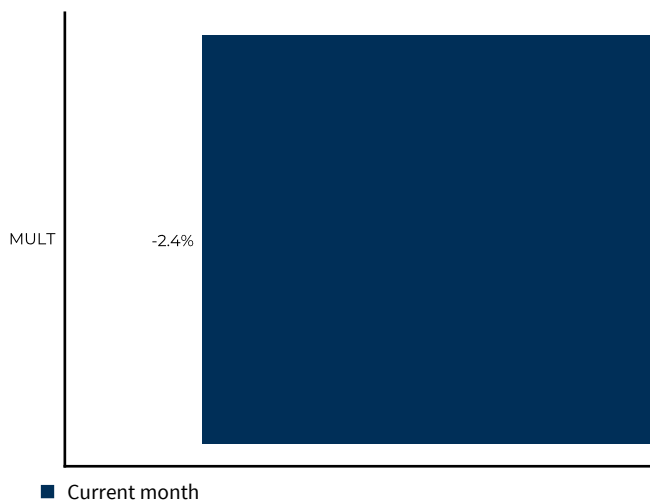
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



MONTHLY COMMENT

An outperformance of European equity markets in a context of strong uncertainties regarding American economic policy weighing on sentiment. The month of February was characterized by a significant increase in economic uncertainties, particularly from the United States. Indeed, the Trump administration repeatedly announced its intention to impose a 25% increase in tariffs on Canadian, Mexican, and European goods, along with an additional 10% increase on Chinese goods, which already had a tax rate of 20%. Alongside trade policy, announcements of job cuts and federal government spending have also heightened uncertainties regarding the budgetary aspect. Overall, this uncertainty translated into a deterioration of household and business confidence in February. In Europe, survey data for February suggests a slight improvement in activity prospects, with ongoing disinflation (2.6% for core inflation in February).

In this context, sovereign rates experienced divergent trajectories on both sides of the Atlantic. American rates saw a significant decline during February. The 10-year Treasury rate, which reached 4.6% in mid-February, ended the month at 4.2% amid fears of an economic slowdown in the United States. In Europe, sovereign rates remained relatively stable, with the 10-year Bund rate finishing the month at 2.46% and the OAT rate at 3.1%. This stability in sovereign rates, in a context of continued interest rate cuts by the ECB, reflects the prospect of larger bond issuances to come following announcements of significant increases in defense spending.

Equity markets also experienced divergent trajectories during February. In the United States, the S&P 500 fell by 1.4%, while the Nasdaq dropped by 2.8%. This decline reflects the deterioration of sentiment following the rise in political uncertainties. By style, growth stocks saw the most significant decline in February, with the S&P 500 Growth index falling by 3%, amid high valuations and less favorable guidance for companies in the AI sector. In Europe, equity indices recorded a second month of strong performance, with the Eurostoxx 50 rising by 3.3% over the month. By country, the DAX increased by 3.8% during February, while the CAC 40 rose by 2%. This strong performance reflects the ongoing cycle of interest rate cuts by the ECB, the prospects of a European recovery through defense spending, and still attractive valuations.

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