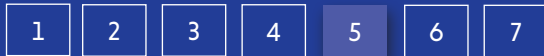


Risk level



Monthly stats



Management profile

This fund or mandate reflects modern management adapted to fluctuating market conditions by working on equity and derivative markets over much shorter time units. The fund or mandate has a strategic part invested in selected “nugget” stocks (scalp, swing, etc.).

Risk control is paramount by basically working with more than fifty customised algorithms that monitor market and investor behaviour (notably relative strength in addition to traditional flow analysis and charting techniques).

One of its objectives is to arbitrarily rule out index management (UCIs, ETFs, etc.), which does not look at the underlying assets and which also invests in “zombie” stocks.

This fund or mandate is a true “PURE” SRI and ESG management within the regulated framework of article 9. (SFDR)

Our team considers it to reflect an ethical, responsible and ultra-reactive performance management without leverage.

Management comment

On the equity market, Russia's invasion of Ukraine has brought back the risk of war to the European continent after more than 70 years of calm. Thus, all European equity indices broke their upward trend initiated after the first containment of Covid-19.

Regarding interest rates, despite the «noise of the boots», central banks will be forced to raise their key interest rates in view of the surge in commodity prices, which could have a major impact on economic growth and lead to a situation of «stagflation», a phenomenon that we have been warning about for some time at Blue Colibri.

As far as raw materials are concerned, Russia is one of the main producers of oil, gas, palladium, nickel, wheat, aluminium and steel in the world, so the economic sanctions unveiled by the Western countries have literally caused the prices of the above-mentioned commodities to soar. At Blue Colibri, we remind you that we remain extremely cautious about European companies that are greedy for raw materials, whose margins are likely to shrink, especially with the weakness of the euro against the dollar.

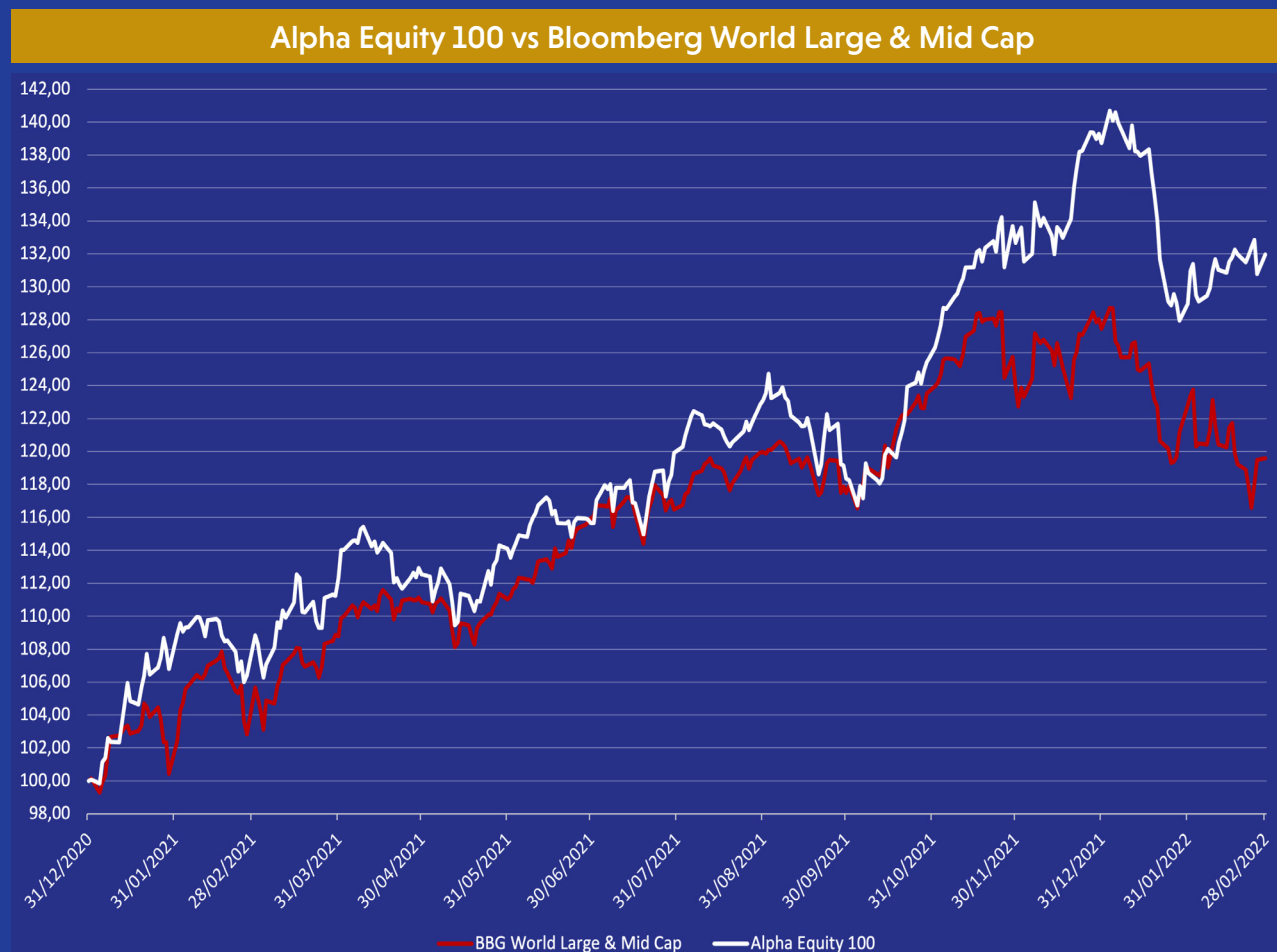
As far as currencies are concerned, the euro is losing value against all the major international currencies, with emblematic examples being a return to parity against the Swiss franc and a low against the pound sterling since the announcement of the Brexit.

Finally, in terms of geopolitics, Putin finally took action as soon as the Olympic Games in China were over. Europe is once again the main victim of this conflict, which is likely to have serious repercussions on the supply of raw materials, as the Old Continent is so dependent on Russian resources.

FINANCIAL STATISTICS

	Alpha Equity 100	BBG World Large & Mid Cap
Performance YTD	-4,78%	-6,18%
Performance 1 month	2,69%	-1,33%
Performance 3 months	0,57%	-3,92%
Performance 6 months	8,14%	0,08%
Performance 52 weeks	23,72%	16,29%
Volatility 52 weeks	12,50%	11,55%
Number of funds	36	>3500

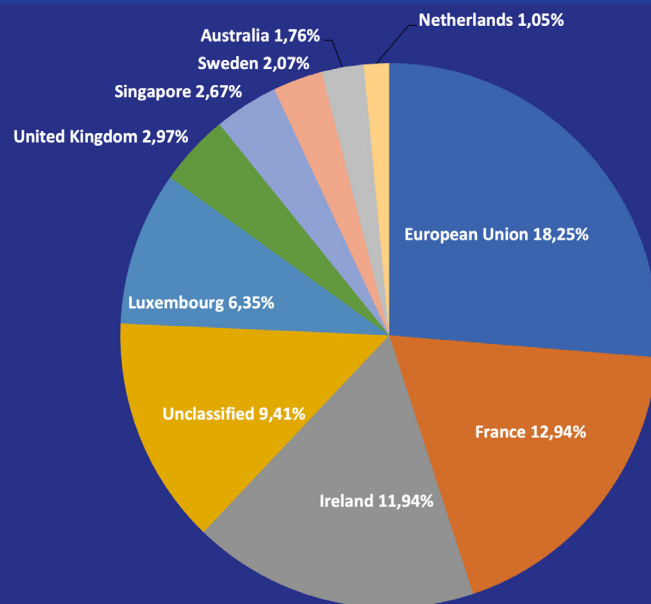
	Alpha Equity 100
Beta	0,74
Sharpe ratio	2,04
Top 5 weight	43,04%
Top 10 weight	58,57%



Period from 31/12/2020 to 28/02/2022

DISTRIBUTION OF ALPHA EQUITY 100

Geographical distribution



Distribution by type of asset

EQUITY	46,38%
FUNDS	31,75%
CASH	18,25%
FIXED INCOME	3,62%
DERIVATIVES	-73,60%

Distribution by currency

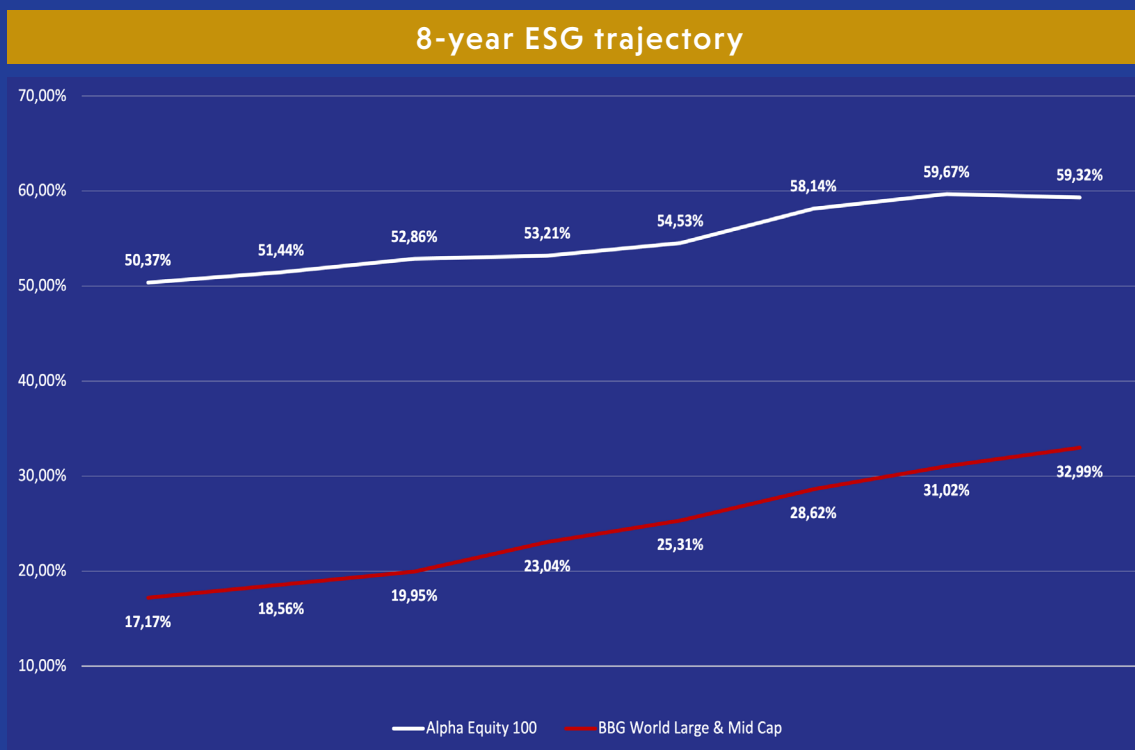
CURRENCY	DISTRIBUTION
Euro	31,81%
Swedish Krone	2,07%
US Dollard	-7,47%

EXTRA-FINANCIAL STATISTICS

	RWM - Resilience Actions 100 Equity	Bloomberg World Large & Mid Cap
ESG	59,32%	32,99%
Environment	57,76%	20,94%
Social	59,09%	44,81%
Governance	63,57%	48,82%

Rating of each stock

RANKING	EQUITY	E	S	G	ESG
1	FORD MOTOR CO	89,39%	71,46%	100,00%	86,13%
2	ASML HOLDING NV	79,21%	100,00%	72,49%	84,10%
3	NVIDIA CORP	86,17%	82,64%	77,84%	83,45%
4	RIO TINTO PLC-SPON ADR	76,60%	77,92%	95,72%	80,82%
5	LVMH MOET HENNESSY LOUIS VUI	89,18%	63,34%	61,92%	75,98%
6	STMICROELECTRONICS NV	68,67%	92,23%	64,65%	74,93%
7	INTEL CORP	58,85%	84,43%	91,61%	73,08%
8	APPLE INC	100,00%	31,61%	57,47%	70,98%
9	LIBERTY GLOBAL	58,99%	72,17%	93,96%	69,94%
10	CISCO SYSTEMS INC	74,80%	60,79%	68,21%	69,28%
11	PEPSICO INC	68,70%	56,77%	85,25%	68,43%
12	MICRON TECHNOLOGY INC	40,62%	100,00%	78,26%	65,96%
13	AMAZON.COM INC	55,45%	70,36%	33,04%	55,44%
14	TELEPERFORMANCE	28,58%	57,76%	75,51%	46,72%
15	BETSSON AB-B	46,23%	37,75%	54,27%	45,29%
16	GROUPE LDLC	0,00%	0,00%	0,00%	0,00%
16	PALANTIR TECHNOLOGIES INC-A	0,00%	0,00%	0,00%	0,00%
16	S.O.I.T.E.C.	0,00%	0,00%	0,00%	0,00%
16	VALNEVA SE	0,00%	0,00%	0,00%	0,00%



The ESG trajectory over 8 years is based on a calculation of the scores of each stock compared to its sector of activity.

ESG RATING METHODOLOGY AND REGULATION

ESG RATING VIA BIG DATA EXPLOITATION

BLUE COLIBRI AM'S RATING METHOD

Environment	50%
Social	30%
Governance	20%

BIG DATA

Selection of **750 to 1,500 ESG** fields on all listed companies, whereas only 30 are required by regulation.

SUITABLE METRICS

180 ESG metrics selected on the Environment, Social and Governance axes to cover all business sectors with a **50% overweight on Environment** on the ESG rating.

ESG RATINGS

Transparency of the rating
8-year ratings of all fields
Very broad company universe (Bloomberg World Large & Mid Cap)

REGULATION

ENTITY (*)

Section 3

General policy on sustainability risks

Information to be published on the website

Section 4

General policy on negative impacts

Information to be published on the website

PRODUCT (**)

Section 6

Estimated impact on product performance

Section 8

E and/or S characteristics

Section 11

Overall impact of the product on sustainability factors

Section 11

Estimation of compliance with E or S characteristics

Section 5 & 6

Share of investments in sustainable activities

(*) all financial stakeholders are concerned: asset management companies, private banks, financial advisors...

(**) all financial products are concerned: securities accounts, managed mandate, mutual funds, life insurance contracts, ...

More informations on <https://blue-colibri-am.com>

IMPORTANT INFORMATION

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