

SG IS FUND - MULTI-STRATEGY

Monthly Factsheet

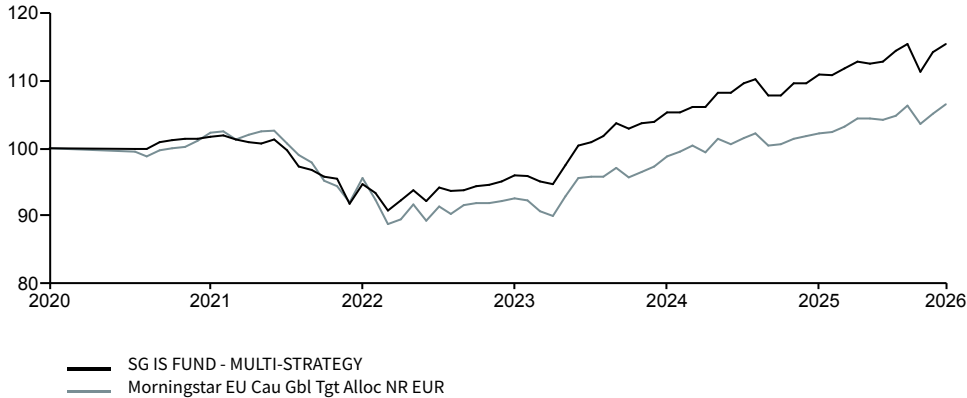
INVESTMENT OBJECTIVE

The Sub-Fund seeks, over a recommended minimum investment period of more than 5 years, to provide capital growth by actively investing across a diversified range of asset classes.

PERFORMANCE

Past performance should not be seen as an indication of future performance.

PERFORMANCE GRAPH (base 100)



RETURN

	Cumulative	1 month	3 months	Year-to-date	1 year	3 years *	5 years *	Launch*
Fund		1.01%	-0.06%	2.29%	5.25%	6.85%	2.62%	2.76%
Benchmark**		1.31%	0.19%	2.19%	4.97%	5.04%	1.22%	1.56%
Gap		-0.31%	-0.25%	0.09%	0.27%	1.82%	1.40%	1.19%

Calendar Year	2025	2024	2023	2022	2021
Fund	4.28%	7.71%	8.93%	-9.04%	1.35%
Benchmark**	3.58%	5.19%	7.12%	-12.96%	2.55%
Gap	0.69%	2.53%	1.81%	3.93%	-1.20%

**Morningstar EU Cau Gbl Tgt Alloc NR EUR

Source : Société Générale Investment Solutions (Europe)

RISK & VOLATILITY MEASURES

	Volatility			Beta	Sharpe Ratio
	1 year	3 years *	5 years *		
Fund	5.14%	4.42%	5.04%	0.94%	0.88%
Benchmark**	3.68%	4.19%	5.49%	-	0.51%

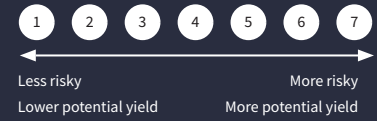
Source : Société Générale Investment Solutions (Europe)

MAY 2026

SHARE CLASS INSTITUTIONAL EUR

LU3135112608

Synthetic Risk Indicator (SRI) ⁽¹⁾



SFDR

Article 6

Recommended investment horizon

3-5 years

Fund assets

EUR 84.12 M

NAV

EUR 1173.62

Fund base currency

EUR

Share class currency

EUR

Inception date

12/03/2026

Legal Form

UCITS Luxembourg SICAV

Management Company

Société Générale Investment Solutions (Europe)

Valuation / Subscriptions / Redemptions

Daily

Minimum subscription

1 share

Other share classes

One Off Costs

Entry Costs -%

Exit Costs -%

Ongoing Costs

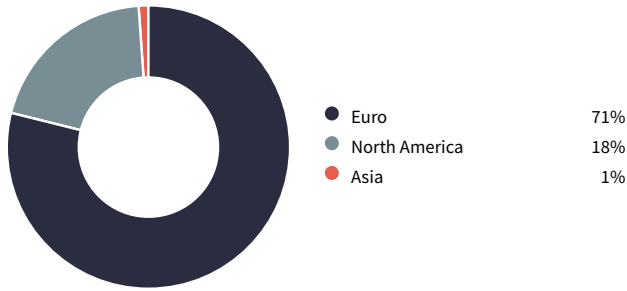
Other Costs -%

Transaction Costs 0

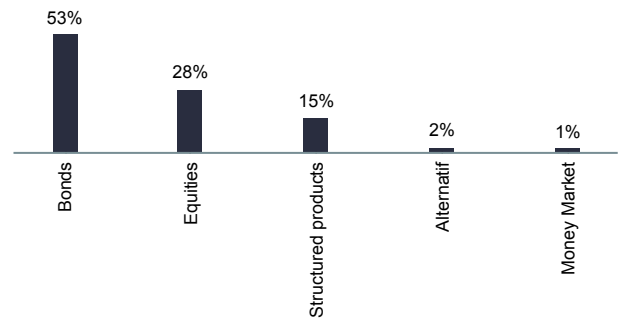
(1) Risk scale from 1 (lowest risk) to 7 (highest risk), the lowest category does not mean a risk-free investment. The risk and reward category shown is not guaranteed to remain unchanged and that the categorisation of the Sub-Fund may shift over time. The prospectus, the KIID (Key Investor Information Document) and annual reports of the Fund are available at <https://investmentsolutions.societegenerale.lu/en/> and on request at the registered office of SG IS Fund, of the Management Company or of the Custodian Bank.

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MAIN COUNTRIES



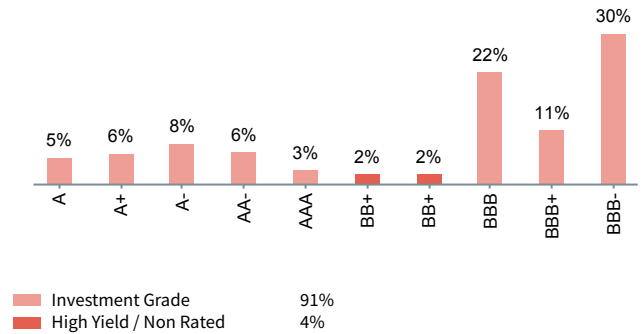
ASSET CLASS BREAKDOWN



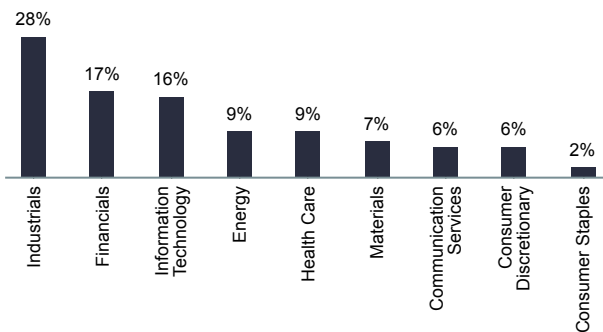
FIXED INCOME PORTFOLIO STATISTICS

Yield to convention	4.2%
Modified duration	6.20
Average maturity (in years)	8.84
Average rating	BBB+
Investment Grade	91.0%
High yield	1.8%

RATING BREAKDOWN



SECTOR BREAKDOWN



STRUCTURED PRODUCTS PORTFOLIO STATISTICS

Average coupon	7.1%
Average sensitivity to underlying indices (*)	17.0%
Average remaining Duration (*)	3.7
TRI Moyen	6.8%
Distance Barrière de Coupon	75.2%
Distance Barrière de Capital	57.8%
Current weight	15.4%
(*) Equity structured products only	1
(**) Conditional-protection equity structured products only	

Source: Société Générale Investment Solutions (Europe) as at 01/05/2026.

Actual weighting and investment allocations are subject to change on an ongoing basis and may not be exactly as shown. Investors should understand the different asset classes which make up the strategy as they have different risk characteristics. Investments may be subject to market fluctuations and the price and value of investments and the income derived from them can go down as well as up. Your capital may be at risk and you may not get back the amount you invest. The tax benefits and liabilities will depend on individual circumstances and may change in the future.

The content of this document should not be interpreted as an investment service or as investment advice, and under no circumstances is it to be used or considered as an offer or incentive to purchase or sell a particular product. The content is intended for information purposes only and to provide investors with the relevant reference information for any investment decisions. It has no regard to the specific financial objectives of any individual investor, nor may it be construed as legal, accounting or tax advice. Past performance is no indication of future results. Similarly, the present document is not intended as an incentive, offer or solicitation to invest in the asset categories listed herein. Investors are warned that the placing of stock market orders requires a perfect understanding of the markets and their governing legislation. Before investing, they must be aware that certain markets may be subject to rapid fluctuations and are speculative or lacking in liquidity. Accordingly, certain assets or categories of assets listed in the present document may not be appropriate for investors. In certain cases, investments may even bear an indeterminate high risk of loss that exceeds the initial investment made. Investors are therefore urged to seek the advice of their financial advisor or intermediary in order to assess the particular nature of an investment and the risks involved and its compatibility with their individual investment profile and objectives.

For Swiss investors: the Sub-Fund has been authorised for public sale by the Commission de Surveillance du Secteur Financier in Luxembourg and for public offering in Switzerland by the Swiss

Financial Market Supervisory Authority (shortly 'FINMA'). The prospectus, the KIID (Key Investor Information Document) and annual reports of the Fund are available on the website www.fundinfo.com and can be obtained from our Representative and Paying Agent in Switzerland : Société Générale, Paris, succursale de Zurich, Talacker 50, Case postale 1928, 8021 Zurich.