

SG IS FUND - GLOABL ALTERNATIVE OPPORTUNITIES

Monthly Factsheet

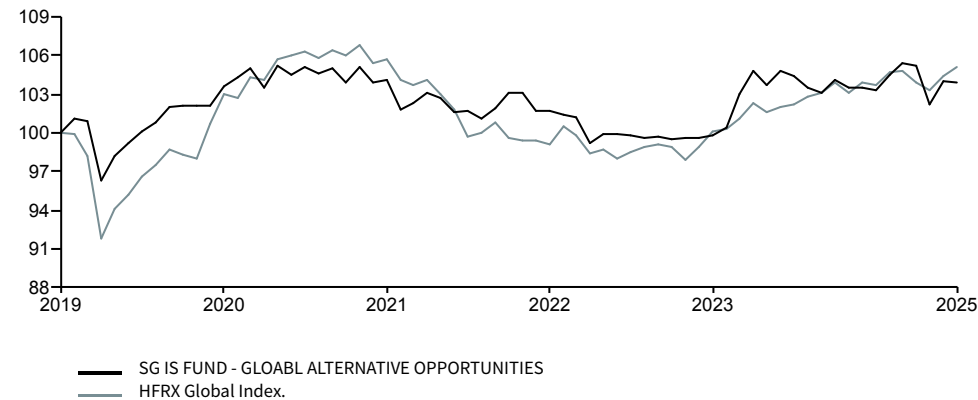
INVESTMENT OBJECTIVE

The investment objective of the Sub-Fund is to provide a capital growth over a medium to long term. This Sub-Fund seeks to provide mid to long term capital appreciation by investing in UCITS funds that pursue alternative investment strategies, (the "Investment Universe"). The investment will be made in accordance with Article 41 1) e) of the 2010 Law. The Sub-Fund is actively managed without reference to a benchmark. For the purpose of performance comparison only, the return of the Sub-Fund will be compared to the following benchmark: HFRX Global Index.

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	-0.08%	-1.25%	0.55%	-0.44%	0.72%	0.74%	0.43%
Benchmark**	0.71%	1.13%	1.30%	2.80%	1.77%	1.70%	0.46%
Gap	-0.79%	-2.38%	-0.75%	-3.24%	-1.05%	-0.96%	-0.03%

Calendar Year	2024	2023	2022	2021	2020
Fund	3.58%	-1.93%	-2.31%	0.46%	3.64%
Benchmark**	3.64%	1.03%	-6.28%	2.65%	3.00%
Gap	-0.06%	-2.96%	3.97%	-2.18%	0.64%

Calendar Year	2019	2018	2017	2016	2015
Fund	2.98%	-4.90%	2.91%	-	-
Benchmark**	3.44%	-9.93%	3.49%	-	-
Gap	-0.46%	5.03%	-0.58%	-	-

*Annualised performance

**HFRX Global Index.

Source : Société Générale Investment Solutions (Europe)

RISK & VOLATILITY MEASURES

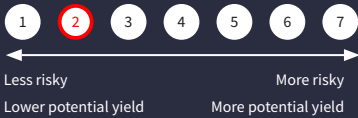
	Volatility			Beta	Sharpe Ratio
	1 year	3 years *	5 years *		
Fund	4.09%	3.51%	3.42%	0.63%	-0.56%
Benchmark**	2.32%	2.53%	3.21%	-	-0.39%

Source : Société Générale Investment Solutions (Europe)

JUNE 2025

SHARE CLASS MANDATE EUR
LU1391857494

Synthetic Risk Indicator (SRI) ⁽¹⁾



SFDR

Article 6

Minimum Sustainable Investment

N/A

Recommended investment horizon

5-7 years

Fund assets

EUR 41.35 M

NAV

EUR 1039.88

Fund base currency

EUR

Share class currency

EUR

Inception date

10/05/2016

Legal Form

UCITS Luxembourg SICAV

Management Company

Société Générale Investment Solutions (Europe)

Manager Name

David Seban-Jeantet

Valuation / Subscriptions / Redemptions

Weekly

Minimum subscription

1 share

Other share classes

One Off Costs

Entry Costs	5.00%
Exit Costs	0.00%

Ongoing Costs

Other Costs	2.80%
Transaction Costs	0.40%

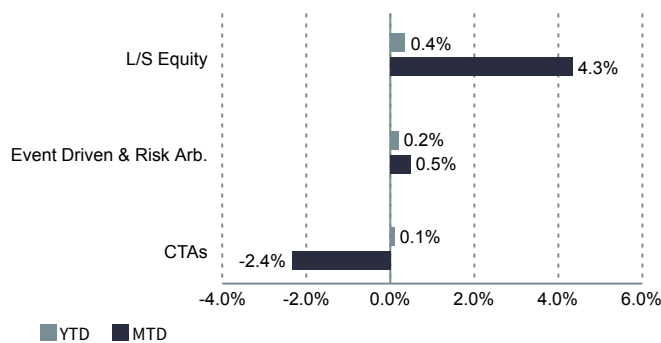
⁽¹⁾ Risk scale from 1 (lowest risk) to 7 (highest risk), the lowest category does not mean a risk-free investment. The risk and reward category shown is not guaranteed to remain unchanged and that the categorisation of the Sub-Fund may shift over time. The prospectus, the KIID (Key Investor Information 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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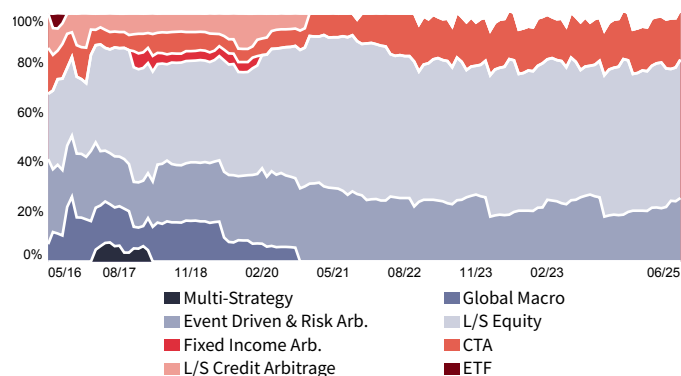
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JUNE 2025

STRATEGY BREAKDOWN



HISTORICAL STRATEGY ALLOCATION



TOP & WORST PERFORMERS

Name	Weight	Performance contribution
Schroder Gaia Egerton Equity - C	14.5%	0.2%
Schroder GAIA BlueTrend	6.4%	0.2%
Lyxor / Tiedemann Arbitrage Strategy Fund	14.0%	0.2%
Name	Weight	Performance contribution
Lyxor Epsilon Global Trend Fund	13.9%	-0.1%
Eleva Absolute Return Europe Fund -S	13.7%	0.0%
Lumyna - PSAM Global Event UCITS Fund	11.6%	0.0%

LAST MOVES

Name	Date	Operation
InRIS Parus UCITS Fund	01-04-2025	Sell
Lumyna Marshall Wace	02-07-2024	Sell
BDL Rempart Europe	14-05-2024	Buy
Carmignac Lonh Short European Equities	14-05-2024	Sell
Schroder GAIA BlueTrend	15-01-2024	Sell
Lumyna - PSAM Global Event UCITS Fund	15-01-2024	Sell

PORTFOLIO HOLDINGS

Sub-Funds	Sub-Strategies	Current Allocation	MTD Perf.	YTD Perf.	Perf. Since Investment	Perf. Contrib.	Investment date
CTAs		20.3%					
Lyxor Epsilon Global Trend Fund	Trend Follower Systematic	13.9%	-0.8%	-8.5%	6.1%	-0.1%	26-05-2016
Schroder GAIA BlueTrend	CTA Diversified	6.4%	3.1%	-17.8%	-21.4%	0.2%	07-10-2021
Event Driven & Risk Arb.		25.6%					
Lyxor / Tiedemann Arbitrage Strategy Fund	Merger Arbitrage	14.0%	1.4%	4.0%	21.0%	0.2%	16-05-2016
Lumyna - PSAM Global Event UCITS Fund	Event Driven & Risk Arbitrage	11.6%	-0.1%	-0.5%	24.2%	0.0%	06-06-2019
L/S Equity		55.8%					
Lyxor/Sandler US Equity Fund - I	US Long/Short Equity	7.3%	0.8%	0.7%	11.5%	0.1%	20-06-2017
Lyxor / Sandler US Equity Fund - EB	US Long/Short Equity	5.9%	0.8%	0.9%	25.0%	0.1%	29-11-2016
Eleva Absolute Return Europe Fund -S	European Long/Short Equity	13.7%	-0.2%	1.2%	46.2%	0.0%	17-10-2017
Schroder Gaia Egerton Equity - C	Global Long/Short Equity	14.5%	1.6%	14.7%	68.5%	0.2%	09-08-2017
BDL Rempart Europe	European Long/Short Equity	14.4%	0.3%	16.7%	9.3%	0.0%	14-05-2024
Cash		-1.7%					

Source: Société Générale Investment Solutions (Europe) as at 30/06/2025.

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.

MANAGEMENT COMMENTARY (QUARTERLY)

During the second quarter of 2025, Global equity markets rallied and posted new highs, whereas US dollar saw a continuous depreciation against its peers. In this environment, CTA strategies posted negative performances, with Epsilon Global Trend fund being the main performance detractor. Currencies were the largest contributor in June. Bonds and Short-term rates contributed negatively, posting -1.0% and -0.2% respectively, while Equity positions ended flat. The Long/Short strategies delivered strong returns, supported by both long and short alpha. Schroder GAIA Egerton Equity was the top performer, posting a +7,8% over the quarter. Many of the fund's largest contributors were aerospace positions, including Carpenter Technology and Rolls Royce, with the latter reporting strong earnings results in May. Microsoft was another notable contributor, as the company reported better than expected earnings showing a reacceleration in growth for its cloud business, Azure. – The largest detractor was Eli Lilly, despite it beating earnings expectations, as elevated pricing concerns weighed on the anti-obesity drug manufacturers; the position has now been exited.