

# SG IS FUND - GLOABL ALTERNATIVE OPPORTUNITIES

## Monthly Factsheet

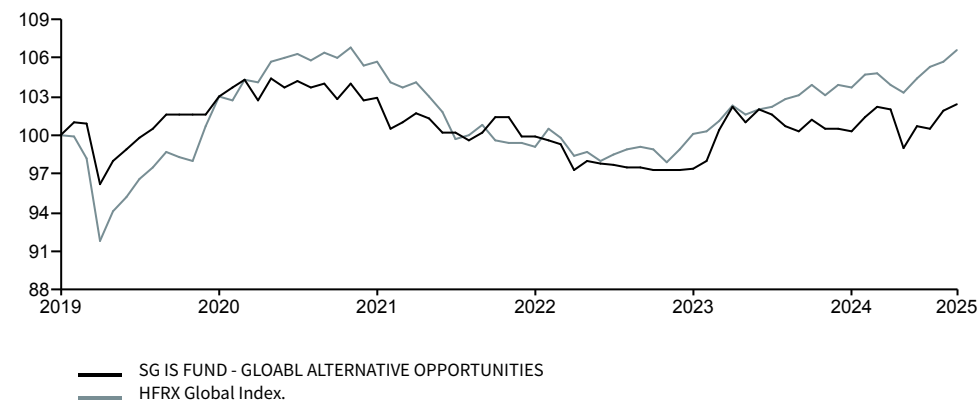
### INVESTMENT OBJECTIVE

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*
<b>Fund</b>	0.49%	1.70%	2.10%	2.09%	0.70%	0.15%	0.03%
<b>Benchmark**</b>	0.89%	2.16%	2.76%	3.40%	1.88%	1.55%	0.61%
<b>Gap</b>	-0.39%	-0.46%	-0.66%	-1.31%	-1.18%	-1.40%	-0.58%

Calendar Year	2024	2023	2022	2021	2020
<b>Fund</b>	2.95%	-2.51%	-2.89%	-0.14%	3.02%
<b>Benchmark**</b>	3.64%	1.03%	-6.28%	2.65%	3.00%
<b>Gap</b>	-0.69%	-3.55%	3.39%	-2.79%	0.02%

Calendar Year	2019	2018	2017	2016	2015
<b>Fund</b>	2.36%	-5.47%	2.30%	-	-
<b>Benchmark**</b>	3.44%	-9.93%	3.49%	-	-
<b>Gap</b>	-1.08%	4.46%	-1.19%	-	-

\*\*HFRX Global Index.

Source : Société Générale Investment Solutions (Europe)

### RISK & VOLATILITY MEASURES

	Volatility			Beta	Sharpe Ratio
	1 year	3 years *	5 years *		
<b>Fund</b>	4.20%	3.57%	3.44%	0.64%	-0.59%
<b>Benchmark**</b>	2.42%	2.55%	3.18%	-	-0.40%

Source : Société Générale Investment Solutions (Europe)

## AUGUST 2025

SHARE CLASS RETAIL EUR  
LU1391857817

#### Synthetic Risk Indicator (SRI) <sup>(1)</sup>



#### SFDR

Article 6

#### Minimum Sustainable Investment

N/A

#### Recommended investment horizon

5-7 years

#### Fund assets

EUR 39.29 M

#### NAV

EUR 1002.48

#### 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	3.40%
Transaction Costs	0.40%

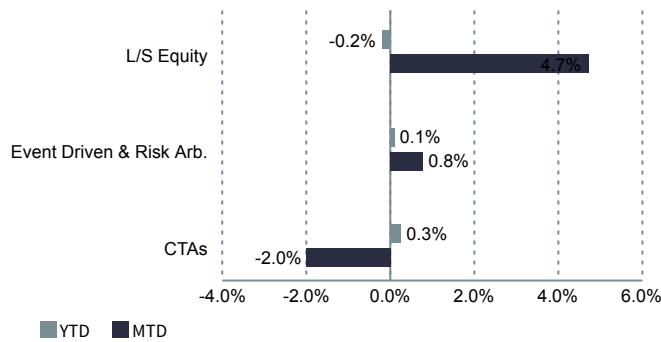
<sup>(1)</sup> Risk scale from 1 (lowest risk) to 7 (highest risk), the lowest category does not mean a risk-free investment. The risk and reward category shown is not guaranteed to remain unchanged and that the categorisation of the Sub-Fund may shift over time. The prospectus, the KIID (Key Investor 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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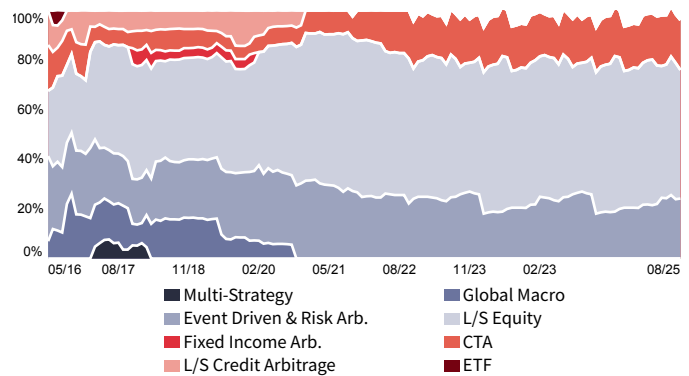
# SG IS FUND - GLOABL ALTERNATIVE OPPORTUNITIES

AUGUST 2025

## STRATEGY BREAKDOWN



## HISTORICAL STRATEGY ALLOCATION



## TOP & WORST PERFORMERS

Name	Weight	Performance contribution
Lyxor Epsilon Global Trend Fund	13.5%	0.2%
Schroder GAIA BlueTrend	6.6%	0.1%
Lyxor / Tiedemann Arbitrage Strategy Fund	13.7%	0.1%
Name	Weight	Performance contribution
BDL Rempart Europe	13.7%	-0.1%
Schroder Gaia Egerton Equity - C	13.8%	-0.1%
Eleva Absolute Return Europe Fund - S	14.0%	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		20.1%					
Lyxor Epsilon Global Trend Fund	Trend Follower Systematic	13.5%	1.5%	-6.6%	8.3%	0.2%	26-05-2016
Schroder GAIA BlueTrend	CTA Diversified	6.6%	0.8%	-16.5%	-20.1%	0.1%	07-10-2021
Event Driven & Risk Arb.		24.2%					
Lyxor / Tiedemann Arbitrage Strategy Fund	Merger Arbitrage	13.7%	0.4%	5.1%	22.4%	0.1%	16-05-2016
Lumyna - PSAM Global Event UCITS Fund	Event Driven & Risk Arbitrage	10.5%	0.3%	0.9%	26.0%	0.0%	06-06-2019
L/S Equity		51.8%					
Lyxor/Sandler US Equity Fund - I	US Long/Short Equity	4.1%	0.0%	2.2%	13.1%	0.0%	20-06-2017
Lyxor / Sandler US Equity Fund - EB	US Long/Short Equity	6.1%	0.0%	2.5%	27.0%	0.0%	29-11-2016
Eleva Absolute Return Europe Fund - S	European Long/Short Equity	14.0%	-0.1%	2.0%	47.2%	0.0%	17-10-2017
Schroder Gaia Egerton Equity - C	Global Long/Short Equity	13.8%	-0.4%	15.6%	69.9%	-0.1%	09-08-2017
BDL Rempart Europe	European Long/Short Equity	13.7%	-1.0%	16.2%	8.9%	-0.1%	14-05-2024
Cash		3.9%					

Source: Société Générale Investment Solutions (Europe) as at 31/08/2025.

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.

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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](http://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.