

SG IS FUND - DEFINED RETURN

Monthly Factsheet

INVESTMENT OBJECTIVE

The investment objective of the Sub-Fund is to generate a total return which exceeds the SONIA rate by a margin of 3% p.a. over the medium to long term. To achieve its objective, the Sub-Fund will invest up to 100% in equity linked structured products and or their swap equivalent collateralized by Gilts. The Sub-Fund can use different investment instruments such as structured products, fixed income and derivatives such as swaps, futures, forwards and options. The Sub-Fund may also keep a portion of cash in the portfolio.

The Sub-Fund is actively managed, meaning it is not managed in reference to a benchmark. However, the performance of the SubFund can be compared to the return of GBP Overnight SONIA + 3%.

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	0.62%	3.90%	6.78%	7.71%	-	-	6.95%

Calendar Year	2024	2023	2022	2021	2020
Fund	5.79%	-	-	-	-

Source : Société Générale Investment Solutions (Europe)

RISK & VOLATILITY MEASURES

	Volatility			Beta	Sharpe Ratio
	1 year	3 years *	5 years *		
Fund	4.34%	-	-	-	-

Source : Société Générale Investment Solutions (Europe)

AUGUST 2025

SHARE CLASS RETAIL DIST. GBP
LU2564067648

Synthetic Risk Indicator (SRI) ⁽¹⁾



SFDR

Article 6

Minimum Sustainable Investment

N/A

Morningstar category

Other Equity

Recommended investment horizon

5 years

Fund assets

GBP 92.14 M

NAV

GBP 115.20

Fund base currency

GBP

Share class currency

GBP

Inception date

05/05/2023

Legal Form

UCITS Luxembourg SICAV

Management Company

Société Générale Investment Solutions (Europe)

Manager Name

Thomas Bellon

Valuation / Subscriptions / Redemptions

Daily

Minimum subscription

1 share

Other share classes

REHG-D FS_Class_REHG-D LU2564067721

One Off Costs

Entry Costs	5.00%
Exit Costs	0%

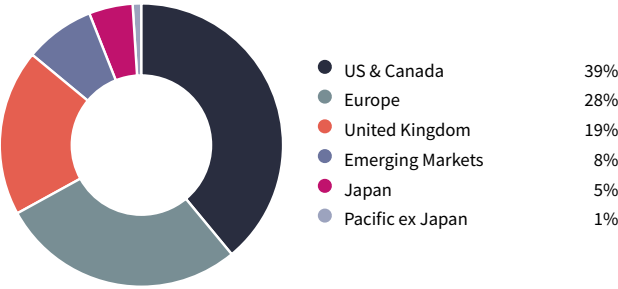
Ongoing Costs

Other Costs	0.90%
Transaction Costs	0.10%

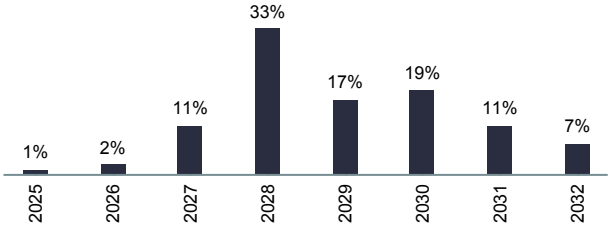
⁽¹⁾ Risk scale from 1 (lowest risk) to 7 (highest risk), the lowest category does not mean a risk-free investment. The risk and reward category shown is not guaranteed to remain unchanged and that the categorisation of the Sub-Fund may shift over time. The prospectus, the KIID (Key Investor Information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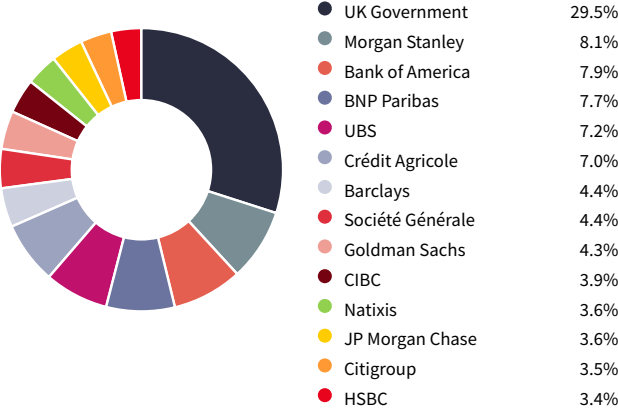
REGIONAL BREAKDOWN



MATURITY BREAKDOWN



ISSUER BREAKDOWN



PORTFOLIO STATISTICS

Average Conditional Annual Return	9.5%
Average Capital Barrier	71.5%
Average Maturity	3.8 years
Number of issuers	13
Average Credit Rating	S&P: AA- // Moody's: Aa2
Weight of Notes & Swaps	66.0%
Total Number of Products	65
Number of Products Above Initial Level	55
Number of Products Below Initial Level	10
Number of Products Below Capital Barrier	0
Average Distance to Capital Barrier	-33.0%

TOP 5 HOLDINGS

Name	Weight	Issuer
6 Years S&P 500 8% Per Year 25% Protection	2.3%	Bank of America
7 Years S&P 500 9.05% Per Year 30% Protection	2.2%	Crédit Agricole
3 Years Eurostoxx50 9.35% Per Year 30% Protection	2.2%	Société Générale
7 Years Global Value 11.40% Per Year 30% Protection	2.2%	Morgan Stanley
3 Years Top 10 S&P 500 9.7% Per Year 25% Protection	2.2%	Morgan Stanley

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.

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.