SG IS FUND - MULTI-STRATEGY

Monthly Factsheet

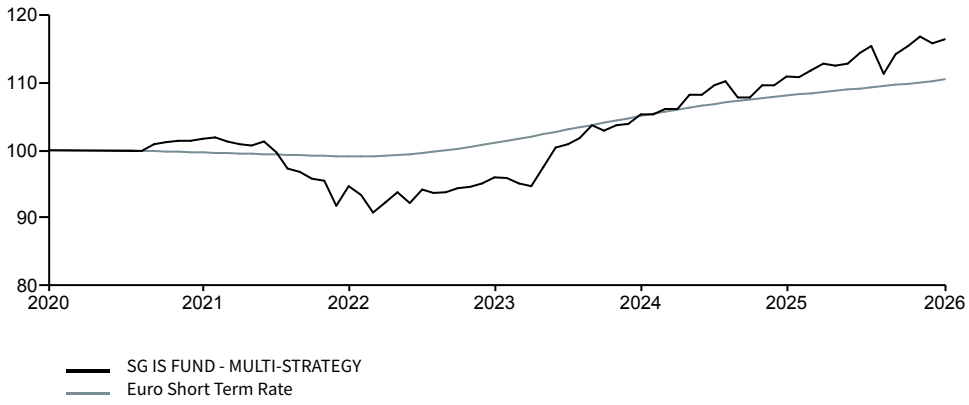
INVESTMENT OBJECTIVE

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	0.47%	0.88%	3.19%	5.01%	6.66%	2.69%	2.79%
Benchmark**	0.19%	0.55%	1.37%	2.03%	2.90%	2.09%	1.59%
Gap	0.28%	0.33%	1.82%	2.98%	3.75%	0.60%	1.20%

Calendar Year	2025	2024	2023	2022	2021
Fund	4.28%	7.71%	8.93%	-9.04%	1.35%
Benchmark**	2.24%	3.77%	3.31%	-0.01%	-0.57%
Gap	2.04%	3.94%	5.62%	-9.03%	1.92%

***Euro Short Term Rate*

Source : Société Générale Investment Solutions (Europe)

RISK & VOLATILITY MEASURES

	Volatility			Beta	Sharpe Ratio
	1 year	3 years *	5 years *		
Fund	5.26%	4.49%	5.08%	47.26%	0.85%
Benchmark**	0.04%	0.25%	0.45%	-	4.52%

Source : Société Générale Investment Solutions (Europe)

AUGUST 2026

SHARE CLASS INSTITUTIONAL EUR
LU3135112608

Synthetic Risk Indicator (SRI) [1]

1 **2** 3 4 5 6 7

Less risky — More risky
Lower potential yield — More potential yield

SFDR
Article 6

Recommended investment horizon
3-5 years

Fund assets
EUR 158.46 M

NAV
EUR 1183.93

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	5.00%
Exit Costs	0.00%

Ongoing Costs

Other Costs	0.65%
Transaction Costs	0

Incidental Costs

Performance fee	2.00%

(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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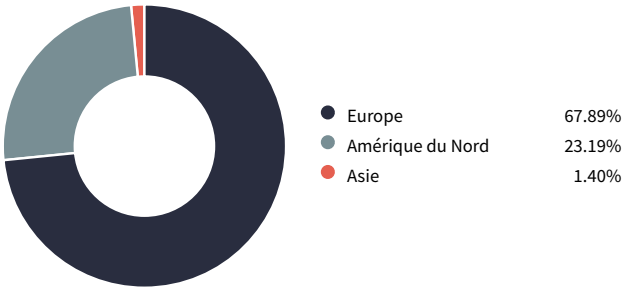
SOCIETE GENERALE
Investment Solutions

MARKETING MATERIAL

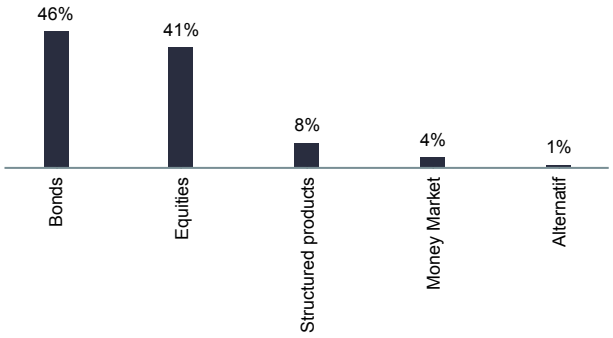
SG IS FUND - MULTI-STRATEGY

AUGUST 2026

MAIN COUNTRIES



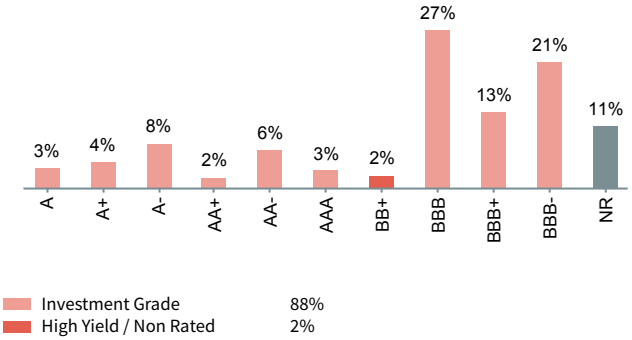
ASSET CLASS BREAKDOWN



FIXED INCOME PORTFOLIO STATISTICS

Yield to convention	4.5%
Modified duration	6.00
Average maturity (in years)	7.65
Average rating	BBB+
Investment Grade	87.4%
High yield	2.1%

RATING BREAKDOWN



STRUCTURED PRODUCTS TOP 5 HOLDINGS

Name	Weight
CREDIT SUISSE AG 15/03/2027	0.6%
NATIXIS 20/12/2040	0.6%
ROYAL BANK OF CANADA 20/12/2029	0.5%
BNP PARIBAS ISSUANCE 08/01/2030	0.3%
BNP PARIBAS ISSUANCE B.V 11/09/2029	0.3%

STRUCTURED PRODUCTS PORTFOLIO STATISTICS

Average coupon	7.6%
Average sensitivity to underlying indices (*)	18.2%
Average remaining Duration (*)	2.88
TRI Moyen	8.0%
Distance Barrière de Coupon	73.9%
Diistance Barrière de Capital	56.1%
Current weight	8.4%
(*) Equity structured products only	81.0%
(**) Conditional-protection equity structured products only	

Source: Société Générale Investment Solutions (Europe) as at 31/08/2026.

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.

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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 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.

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MARKETING MATERIAL