ALLEGRO TRANSATLANTIC

INVESTMENT OBJECTIVE

The investment objective of the Fund is to outperform the Solactive GBS CW DM US & Eurozone EUR Index NTR (SCWUEZEN) (the "Benchmark Index") over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The Benchmark Index is a broad liquid equity index (approximately 800 stocks) based on a custom weighting (50% US and 50% Eurozone).

The Fund is actively managed, the equity exposure may significantly deviate from the components of the Benchmark Index. The fund is article 6 of SFDR. The Portfolio exposure to each of the two following indices (Euro Stoxx 50 Price EUR Index (SX5E); and the (S&P 500 Index (SPX Index) will be predominantly weighted in accordance with (the "Methodology") developed by the Management Company. The Management Company retains discretion to deviate from such Methodology on an exceptional basis. The Portfolio consists primarily of financial futures positions rolled on financial indices. Rolled financial futures composing the Portfolio will be selected by a proprietary methodology designed by the Management Company which relies on a financial analysis that ranks the instruments of the Investment Universe. The variable exposure mechanism implemented by the Fund aims to provide the Fund with an average exposure to equity markets over five years that exceeds 80%. The Portfolio will be rebalanced monthly respecting the methodology. However, the Management Company may decide to rebalance the Portfolio at any time at its discretion (the "Rebalancing Date"). In order to mitigate risks or enhance the Sub-Fund's performance, the exposure of the Fund to equity markets through the Portfolio may vary between 0% and 200% on a weekly basis at least. As a result, the exposure may drift between such adjustments.

The Fund activated share class distributes a fixed dividend of EUR 5 per fund unit per year, divided into 12 identical monthly payments.

PERFORMANCE SINCE INCEPTION



	Performance	MTD	YTD	3 Months	6 Months	1 Year	3 Years	Since Launch
ı	ALLEGRO TRANSATLANTIC I	4.11%	-9.32%	7.10%	-2.47%	-4.47%	-	3.58%
Solactive GBS CM US & Eurozone EUR Index TR		3.06%	9.31%	5.94%	10.41%	14.52%	-	22.21%

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE

The performance of ALLEGRO TRANSATLANTIC above is the NAV of Class I plus dividend, to be consistent with the Solactive Index, which is being shown as 'dividends reinvested'.

Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
40.00%	3.16%	13.31%	1.79%	-0.20%
60.00%	2.67%	8.39%	2.06%	-11.67%
	40.00%	40.00% 3.16%	40.00% 3.16% 13.31%	40.00% 3.16% 13.31% 1.79%

*Performances are calculated in portfolio currency

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
SGI Futures Series - US Large Cap Equity Index 4	60.00%	2.67%	8.39%	2.06%	-11.67%
SGI Futures Series - European Large Cap Equity	40.00%	3.16%	13.31%	1.79%	-0.20%

*Performances are calculated in portfolio currency



30 September 2025

CHARACTERISTICS

Legal structure

SICAV

Class

Currency

EUR

Inception date of the share class

8th August 2024

Dividend

Distribution

Management company

SG IS (FRANCE)
(Groupe SOCIETE GENERALE)

Custodian

SOCIETE GENERALE LUXEMBOURG

ISIN

LU2667747617

Minimum deposit

EUR 1000

Minimum followup deposit

-

Issue fee/Exit fee

Up to 5% / Up to 1%

Management and administrative fees

0,65%

Performance fee

-

Liquidity

Daily

KEY FACTS

Fund net asset value (M EUR)

19.39 Mio. EUR

Performance annualized*

3.12%

Leverage

1.09

All performances are calculated on the basis of official net asset values net of fees.

*Since inception

RISK INDICATORS

	Since inception
	Class*
Volatility	21.45%
Sharpe Ratio	0.03
Maximum Drawdown	-29.47%
Beta	1.19

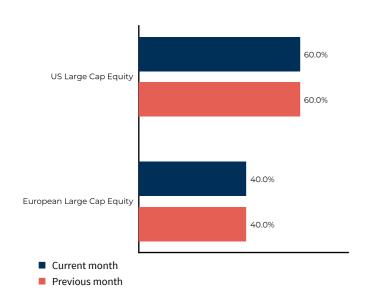
30 September 2025

MONTHLY PERFORMANCES OF THE FUND

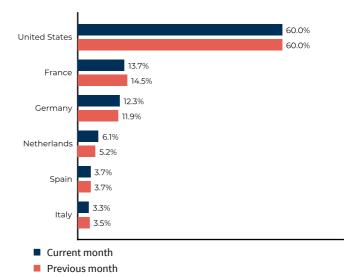
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024								6.52%	1.79%	-2.86%	7.53%	0.86%	14.23%
2025	7.02%	-2.11%	-11.25%	-10.88%	2.28%	-0.10%	3.90%	-0.99%	4.11%				-9.32%

Past performance does not reflect future performance.
*Since inception

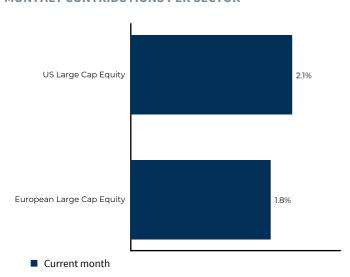
SECTOR ALLOCATION



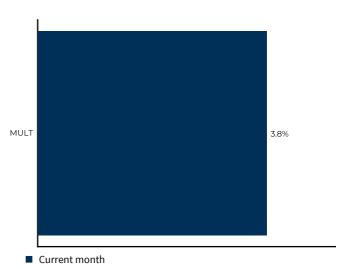
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



ALLEGRO TRANSATLANTIC

30 September 2025

MONTHLY COMMENT

September's economic data highlight contrasting dynamics between the main geographic areas.

In the eurozone, the ECB confirmed its cautious stance by keeping its key interest rate at 2% during the September 11 meeting, considering that monetary policy remains appropriate in a context of moderate growth and inflation close to the target. Indeed, the latest ECB projections anticipate total and core inflation converging slightly below the 2% inflation target, with growth settling at 1%, close to potential. Moreover, September inflation data in the four major economies of the monetary area (1.2% in France, 2.4% in Germany) also align with this scenario. PMI indices reflect overall stable activity (51.2) but contrasting trends, with contraction in France's manufacturing sector, while Germany benefits from a recovery driven by the services sector. Finally, if inflation slows further in the coming months, a monetary easing could be considered by the ECB by the end of the year.

In the United States, the Fed has initiated a rate-cutting cycle, bringing its target range to 4.00-4.25% amid accelerating inflation but a slowing labor market. The August Consumer Price Index (CPI) shows inflation at 2.9%, with core inflation at 3.11%, reflecting notably the persistent impacts of tariff increases and a strong rise in durable goods prices, as well as services inflation remaining at a 3% level. Despite this inflationary context, the upward revision of second-quarter GDP, now estimated at 3.8% year-on-year, indicates stronger-than-expected domestic demand. In the labor market, data show a significant slowdown: initial jobless claims in August reached 263,000, an unprecedented level since 2021.

On equity markets, the trend is generally positive in September. In the United States, the S&P 500 rose by 3.53%, while the Nasdaq recorded a more pronounced increase of 5.4%, driven by the performance of the AI sector. In Europe, the Euro Stoxx 50 gained 1.72%, with strong performance from the Ibex at +3.61% and a notable rise of the CAC 40 at +2.49%, while the DAX slightly declined by 0.09%.

DISCLAIMER

This document has been prepared for informational purposes only and has no contractual value. It is not intended to provide an investment service and does not constitute an offer, or a solicitation of an offer, or a personalized recommendation to buy or sell any financial instrument or service. It does not constitute legal, accounting or tax advice from Société Générale Investment Solutions (France). The reference to certain financial instruments, if any, is given by way of illustration to highlight certain financial instruments present or that have been present in the fund's portfolio. It does not constitute a recommendation to invest in these instruments. The information presented in this document is based on market data at a given moment and may change without prior notice. Past performances do not guarantee future results. This document does not contain all the necessary and sufficient information to make an investment decision. Before any subscription of the product referred to in this document, the investor must read all the information contained in the regulatory documentation of the product, in particular, if applicable, the Key Information Document and the Prospectus, available on request from his advisor and Société Générale Investment Solutions (France) and available, if applicable, on the Société Générale Investment Solutions (France) website https://www.investmentsolutions.societegenerale.fr. In particular, we invite you to take note of the costs and charges of the fund, which have a negative impact on its performance, as well as the risk factors specific to the product. The potential investor must also ensure that the product is compatible with its financial situation, investment objectives, knowledge and experience in financial instruments, its degree of acceptance of the risk and its ability to bear the risk losses and its preferences regarding the sustainability of financial products. Consequently, Société Générale Investment Solutions (France) cannot be held liable, directly or indirectly, for any consequences, in particular financial consequences, resulting from transactions in financial instruments concluded on the basis of this document alone, which does not replace the regulatory documents and the fund's periodic information documents. This product may be subject to restrictions with regard to certain persons or in certain countries under national regulations applicable to said persons or in said countries. In particular, it may not be offered or sold, directly or indirectly, for the benefit of or on behalf of a U.S. person as defined in Regulation S and/or FATCA. You should ensure that you are authorized to subscribe to this product. This document has been issued Société Générale Investment Solutions (France). It may not be communicated and may not be reproduced in whole or in part, to a third party (except your own adviser subject to confidentiality obligation) without Société Générale Investment Solutions (France)'s prior written consent. Société Générale Investment Solutions (France), a portfolio management company approved by the Autorité des marches financiers under number GP-06000029, S.A.S with a capital of € 2,000,000, headquartered in 29 Boulevard Haussmann, 75 009 Paris, registered in the Paris Trade and Companies Register under number 450 777 008 and registered with ORIAS as an insurance intermediary under number 24007754. Further details are available on the Société Générale Investment Solutions https://www.investmentsolutions.societegenerale.fr. N°ADEME: FR231725 01YSGB

