

ALLEGRO TRANSATLANTIC

29 May 2026

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
ALLEGRO TRANSATLANTIC I	6.77%	8.97%	4.06%	9.41%	21.60%	-	17.72%
Solactive GBS CM US & Eurozone EUR Index TR	4.95%	9.88%	6.51%	10.55%	21.36%	-	39.31%

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'.

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
SGI Futures Series - US Large Cap Equity Index 4	40.00%	5.60%	8.60%	3.36%	4.25%
SGI Futures Series - European Large Cap Equity	60.00%	3.84%	6.17%	3.24%	3.67%

*Performances are calculated in portfolio currency

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CHARACTERISTICS

Legal structure

SICAV

Class

I

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

0.75%

Performance fee

-

Liquidity

Daily

KEY FACTS

Fund net asset value (M EUR)

21.13 Mio. EUR

Performance annualized*

9.46%

Leverage

1.38

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	0.34
Maximum Drawdown	-29.47%
Beta	1.30

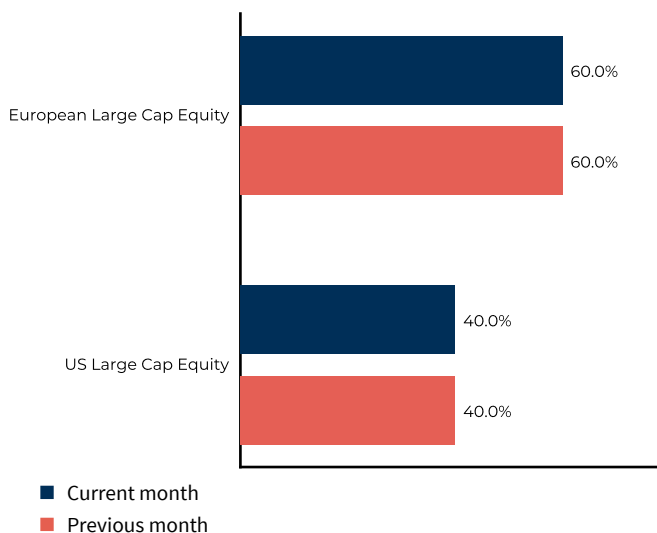
*Since inception

MONTHLY PERFORMANCES OF THE FUND

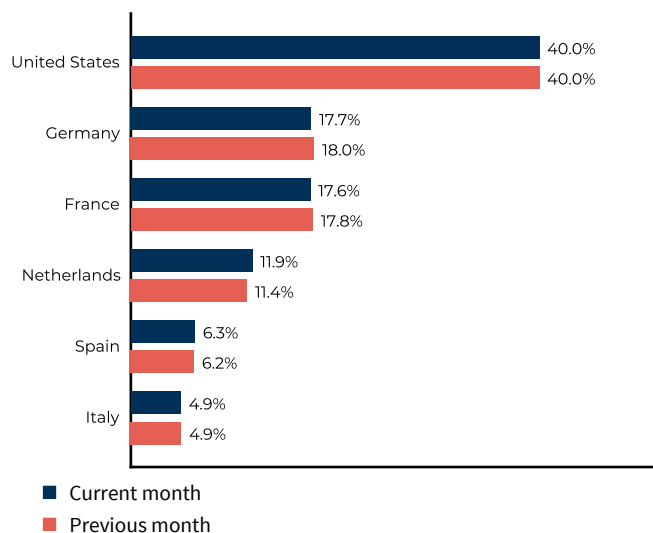
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024								6.52%	1.79%	-2.86%	7.53%	0.86%	14.23%
2025	7.02%	-2.11%	-11.25%	-10.88%	2.28%	-0.10%	3.90%	-0.99%	4.11%	4.79%	-0.87%	0.40%	-5.43%
2026	2.08%	2.59%	-11.53%	10.17%	6.77%								8.97%

Past performance does not reflect future performance.
*Since inception

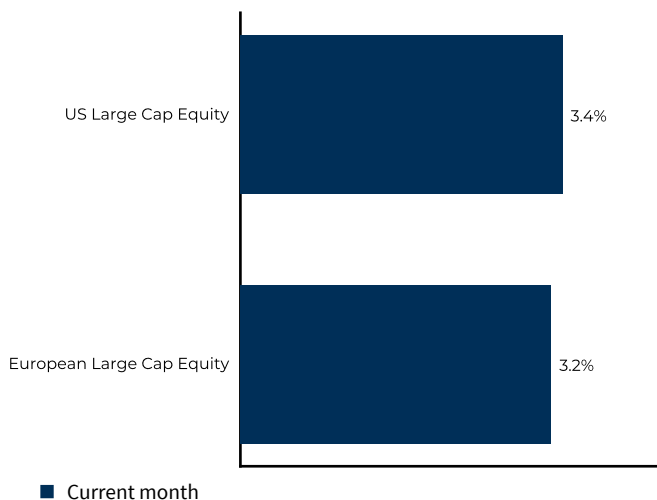
SECTOR ALLOCATION



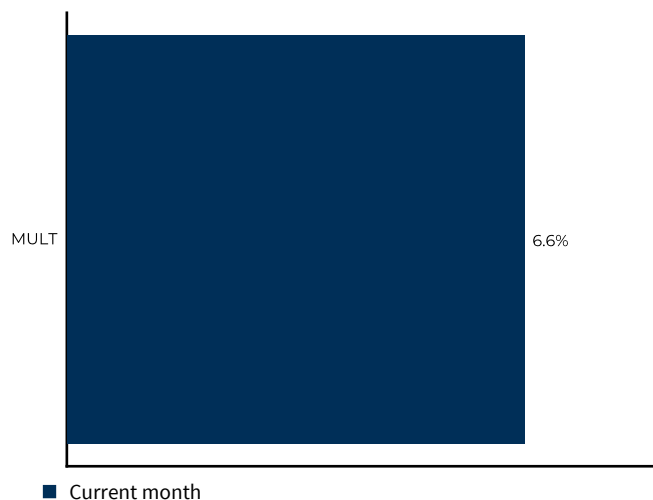
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



MONTHLY COMMENT

Prospects of a more durable ceasefire between the United States and Iran, along with the reopening of the Strait of Hormuz, contributed to easing oil prices toward the end of May. Brent crude is now trading below \$100 per barrel.

The U.S. economy remains resilient, with growth supported by consumption and investment. The labor market is strong, with the unemployment rate stabilizing at 4.3% in April. However, accelerating inflation remains the downside risk to the U.S. economy, with PCE inflation reaching 3.8% in April and 3.3% for core inflation. Beyond rising energy prices, the acceleration in inflation reflects various supply shocks affecting the economy, such as restrictive trade policies. The combination of sustained growth and inflationary pressures has led to higher sovereign interest rates, with markets no longer expecting rate cuts from the Federal Reserve.

In April, euro area inflation stood at 3%, with core inflation at 2.2%. At this stage, inflation in the euro area mainly reflects higher energy prices, while manufactured goods inflation is rising more moderately and services inflation remains at 3%. Nevertheless, the ECB is expected to resume a tightening cycle to keep inflation expectations anchored.

U.S. equity markets continue their rally, supported by a strong earnings season and announcements of increased investment in AI this year. The resilience of the technology sector has helped the Nasdaq-100 and the S&P 500 remain in positive territory for the month (+10.5% and +5.1%, respectively). Since the beginning of the year, the indices are up +20% for the Nasdaq-100 and +10.7% for the S&P 500. European markets corrected slightly over the month. The CAC 40 posted only +0.8% for the month and +0.4% since the start of the year, weighed down by the underperformance of the luxury sector. In Germany, the DAX rose by 3.3% over the month and returned to positive territory year-to-date (+2.5%).

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