ALLEGRO WORLD

INVESTMENT OBJECTIVE

The investment objective of SOLYS - Allegro World (the “Sub-Fund”) is to generate performance over a long-term horizon by exploiting investment opportunities on the international equity markets, while providing a fixed stream of distribution. There is no pertinent or relevant benchmark index for the Sub-Fund, due to its actively managed investment strategy. Investor may however choose to use the Solactive GBS CW DM International Large & Mid Cap EUR Index NTR (SCWEUJEN) for indicative ex-post-performance comparison purposes. The Index includes the large and mid-cap segments covering approximately the largest 85% of the free-float market capitalization in the US, Europe and JP and combines the three sub regions based on a custom weighting (50% Europe, 40% US and 10% JP).

The Fund is actively managed, the equity exposure may significantly deviate from the components of the Solactive GBS CW DM International Large & Mid Cap EUR Index. The fund is article 6 of SFDR. The Portfolio exposure to each of the tree (3) following indices (at least 50% of Euro Stoxx 50 Price EUR Index (SX5E); Nikkei 225 (NKY Index); 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. 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

DUE TO MIFID II REGULATION, FUND PERFORMANCES ARE NOT DISPLAYED IN THIS DOCUMENT.

Performance	MTD	YTD	3 Months	6 Months	1 Year	3 Years	Since Launch
ALLEGRO WORLD Class I (EUR)	-	-	-	-	-	-	-
Solactive GBS CW DM International Large	1.05%	15.25%	2.27%	9.42%	16.47%	-	17.80%

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE
The performance of ALLEGRO WORLD Class I above is the NAV of Class I plus dividend, to be consistent with the Solactive GBS (EUR) index, which are being shown as 'dividends reinvested'.
Solactive GBS CW DM International Large

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
SGI Futures Series - US Large Cap Equity Index	44.00%	-1.83%	7.14%	-0.19%	6.60%
SGI Futures Series - European Large Cap Equity	50.00%	-2.45%	6.61%	-1.81%	3.63%
SGI Futures Series – Japan Equity 2 Index	6.00%	-7.50%	24.67%	-0.56%	3.07%

Performances are calculated in portfolio currency

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
SGI Futures Series – Japan Equity 2 Index	6.00%	-7.50%	24.67%	-0.56%	3.07%
SGI Futures Series - European Large Cap Equity	50.00%	-2.45%	6.61%	-1.81%	3.63%
SGI Futures Series - US Large Cap Equity Index	44.00%	-1.83%	7.14%	-0.19%	6.60%

Performances are calculated in portfolio currency

30 October 2026

CHARACTERISTICS

Legal structure
SICAV

Class
I

Currency
EUR

Inception date of the share class
9th October 2025

Dividend
Distribution

Management company
SG IS (FRANCE)
(Groupe SOCIETE GENERALE)

Custodian
SOCIETE GENERALE LUXEMBOURG

ISIN
LU3040331186

Minimum deposit
1,000 EUR

Minimum followup deposit
-

Issue fee/Exit fee
Up to 5% / Up to 1%

Management and administrative fees
0.71%

Performance fee
-

Liquidity
Daily

KEY FACTS

Fund net asset value (M EUR)
11.12 Mio. EUR

Performance annualized*
-

Leverage
1.65

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

*Since inception

RISK INDICATORS

	Since inception Class*
Volatility	19.99%
Sharpe Ratio	0.80
Maximum Drawdown	-13.15%
Beta	1.68

*Since inception

SOCIETE GENERALE
Investment Solutions

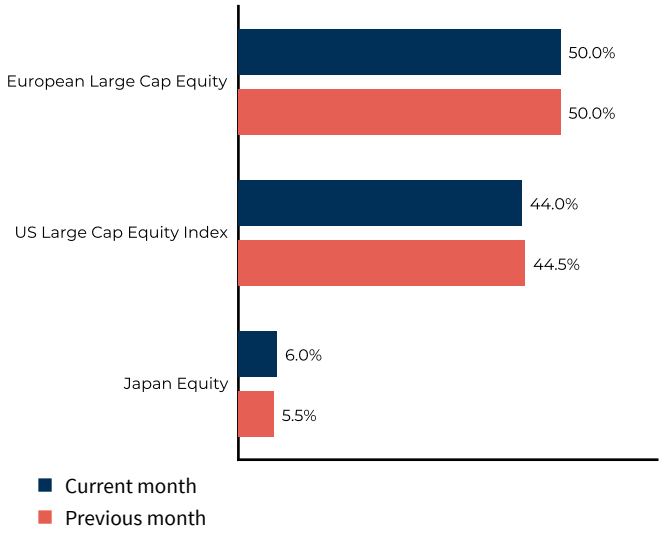
ALLEGRO WORLD

30 October 2026

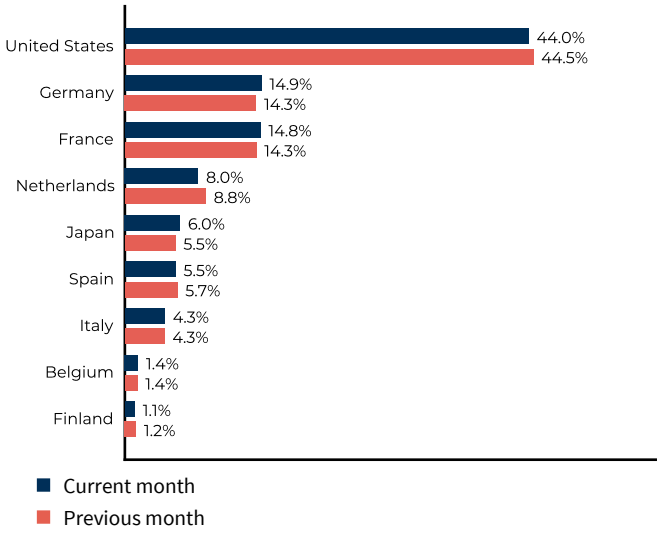
MONTHLY PERFORMANCES OF THE FUND

DUE TO MIFID II REGULATION, FUND PERFORMANCES ARE NOT DISPLAYED IN THIS DOCUMENT.

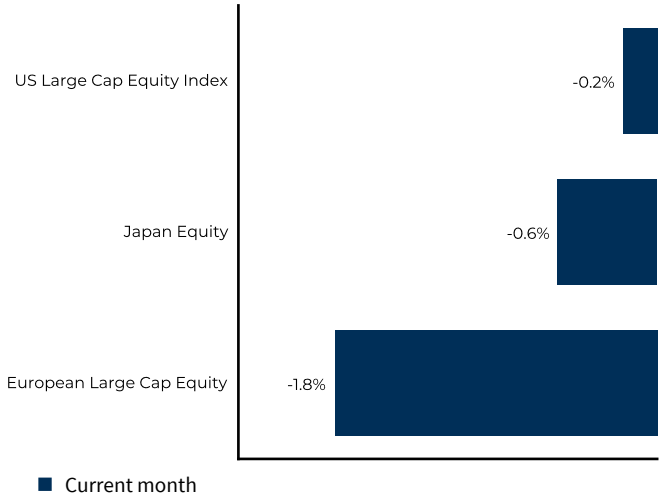
SECTOR ALLOCATION



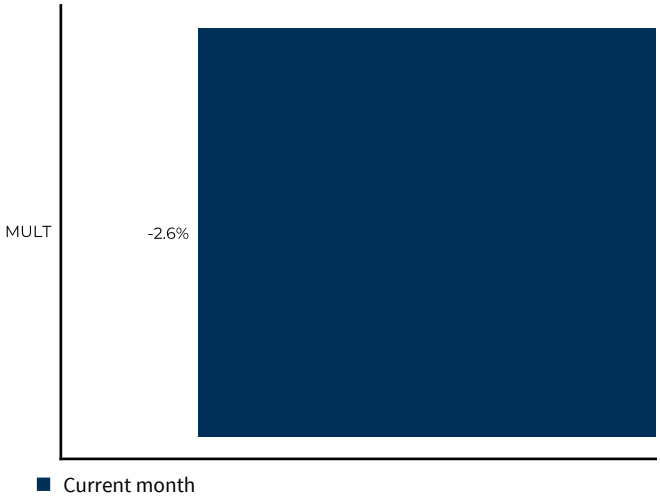
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



MONTHLY COMMENT

October 2026 highlighted a clear transatlantic divergence. US markets were weighed down by a historic selloff in AI and semiconductor stocks, higher-than-expected inflation, surging oil prices, and extremely bearish investor positioning, with the Nasdaq-100 bearing the brunt of the decline.
In contrast, Europe benefited from its structural underexposure to the AI theme and a rotation toward defensive and industrial sectors. The Stoxx 600 delivered its best monthly performance since June, while France suffered from waning investor interest due to political and fiscal uncertainties, and the Euro Stoxx 50 ended the month lower as a result of its heavier exposure to financials and technology-related stocks.
Central banks maintained a broadly hawkish stance. Both the Federal Reserve (Fed) and the European Central Bank (ECB) had raised rates in September and signaled that further tightening remained possible. Meanwhile, the Bank of England (BoE), although keeping rates unchanged, moved closer to its first rate hike in more than three years.
Strong US third-quarter GDP growth (+3.4%) provided some support to the macroeconomic outlook. However, persistent inflationary pressures and elevated energy costs continued to cloud the interest rate outlook heading into November.

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