SOLSTICE TRANSATLANTIC

INVESTMENT OBJECTIVE

The investment objective of SOLYS - Solstice Transatlantic (the "Sub-Fund") is to generate performance over a long-term horizon by exploiting investment opportunities on the international equity markets with a major component on US equity markets, while providing a fixed stream of distributions. There is no pertinent or relevant benchmark index for the Sub-Fund, due to its actively managed investment strategy. Investors may however choose to use the Solactive GBS CW DM US & Eurozone EUR Index NTR (SCWUEZEN) (the "Index" and the "Investment Universe") for indicative ex-post performance comparison purposes. The 'Portfolio' consists primarily of financial futures positions rolled on financial equity indices. Exposure to the various equity indices will be weighted in accordance with a proprietary methodology developed by the Management Company (the "Methodology"). The exposure to US equities (S&P 500 Index (SPX Index)) is expected to represent around 100% of Sub-Fund's net assets and the portfolio exposure to European equities (Euro Stoxx 50 Price EUR Index (SX5E)) is expected to represent around 50% of Sub-Fund's net assets, with a permanent aggregate global exposure at 150%. In addition to such financial futures, the Portfolio may comprise equities on an exceptional basis. The rolled futures and/or equities comprised within the Portfolio will be rebalanced in compliance with the Methodology on a monthly basis. However, the Management Company may decide to rebalance the rolled futures and/or equities comprised within the Portfolio at any time at its discretion (the "Rebalancing Date").

The Sub-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
SOLSTICE TRANSATLANTIC Class I (EUR)	-	-	-	-	-	-	-
Solactive CW DM US & Eurozone EUR Index NTR	-0.13%	13.23%	0.70%	16.24%	-	-	17.49%

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE
The performance of SOLSTICE TRANSATLANTIC Class I above is the NAV of Class I plus dividend, to be consistent with the Solactive CW DM US & Eurozone (EUR) index , which are being shown as 'dividends reinvested'.
Solactive CW DM US & Eurozone EUR Index NTR

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
SGI Futures Series - US Large Cap Equity Index	68.50%	0.23%	9.14%	2.51%	13.33%
SGI Futures Series - European Large Cap Equity	31.50%	-2.52%	9.28%	-0.99%	4.43%

Performances are calculated in portfolio currency

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
SGI Futures Series - European Large Cap Equity	31.50%	-2.52%	9.28%	-0.99%	4.43%
SGI Futures Series - US Large Cap Equity Index	68.50%	0.23%	9.14%	2.51%	13.33%

Performances are calculated in portfolio currency

30 September 2026

CHARACTERISTICS

Legal structure
SICAV

Class
I

Currency
EUR

Inception date of the share class
20th November 2025

Dividend
Distribution

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

Custodian
SOCIETE GENERALE LUXEMBOURG

ISIN
LU3195977940

Minimum deposit
1,000 EUR

Minimum followup deposit
-

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

Management and administrative fees
0.76%

Performance fee
-

Liquidity
Daily

KEY FACTS

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

Performance annualized*
-

Leverage
1.50

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

*Since inception

RISK INDICATORS

	Since inception Class*
Volatility	17.30%
Sharpe Ratio	1.50
Maximum Drawdown	-12.06%
Beta	1.26

*Since inception

SOCIETE GENERALE
Investment Solutions

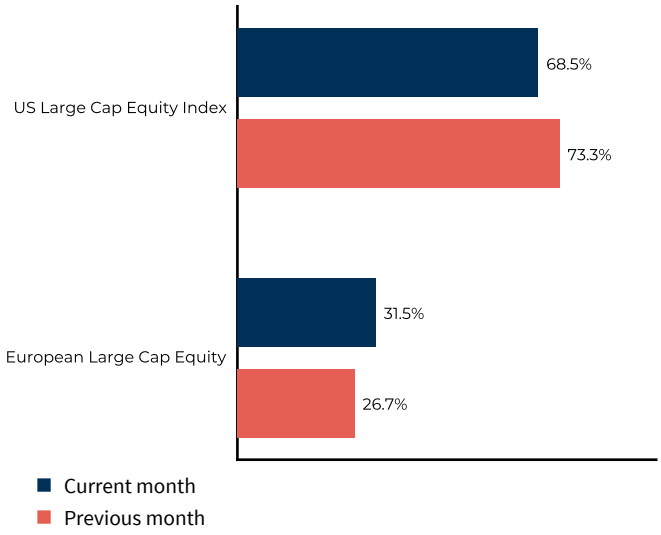
SOLSTICE TRANSATLANTIC

30 September 2026

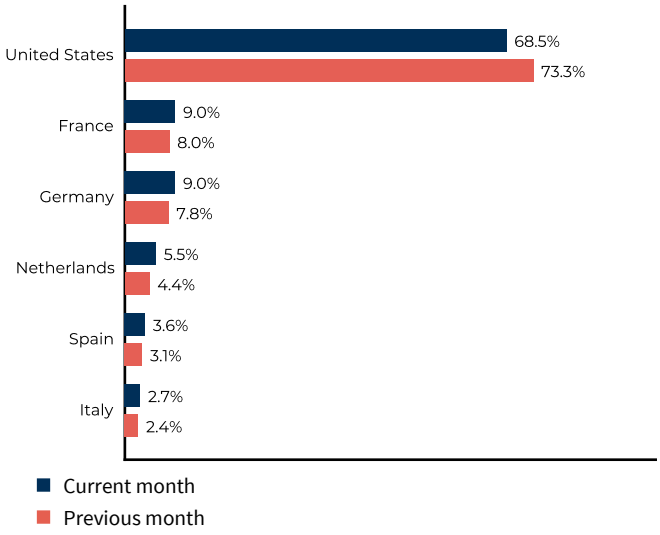
MONTHLY PERFORMANCES OF THE FUND

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

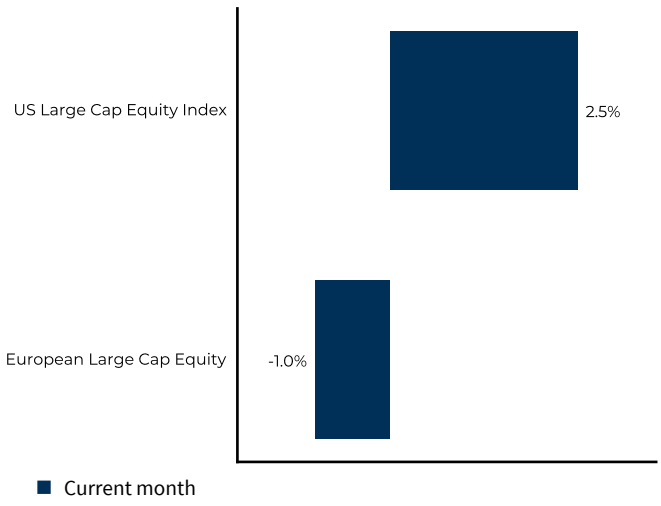
SECTOR ALLOCATION



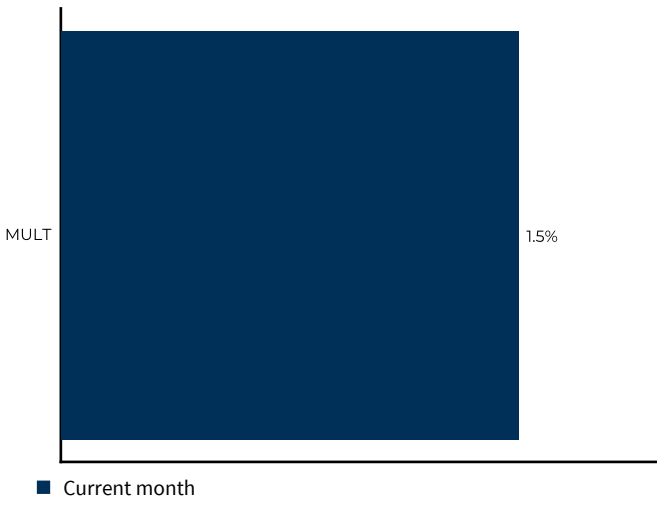
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



MONTHLY COMMENT

September was marked by renewed inflationary pressures, rising energy prices and a new phase of monetary tightening by major central banks. The conflict between the United States and Iran kept oil prices close to $100 per barrel, fueling inflation expectations and increasing investor caution.
The Federal Reserve and the European Central Bank both raised their policy rates by 25 basis points, reaffirming their commitment to bringing inflation back toward target levels.
US equity markets displayed significant divergence. Driven by enthusiasm surrounding artificial intelligence and semiconductor companies, the Nasdaq 100 gained +3.30%, while the S&P 500 remained broadly flat at -0.35%. Market performance continued to be increasingly concentrated in a limited number of large-cap technology stocks.

European markets experienced a more challenging month. The CAC 40 declined by -4.16% and the Euro Stoxx 50 by -2.25%. Investor sentiment was negatively impacted by rising energy costs, weaker growth prospects and the ECB's increasingly hawkish stance. Defensive, energy and defense-related sectors proved more resilient than industrial and consumer-oriented sectors.

Fixed income markets were one of the main sources of pressure during the month. In the United States, the 10-year Treasury yield rose above 5.2%, a level not seen for several decades, while the 30-year yield reached 5.6%. This sharp increase in yields contributed to one of the worst quarters for global bond markets since 2024.
In Europe, sovereign bond yields also moved significantly higher as investors priced in further ECB tightening and the inflationary impact of rising energy prices. Government bonds recorded meaningful losses, while spreads widened in several countries, particularly in France where the OAT-Bund spread increased.

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