

ALLEGRO TRANSATLANTIC

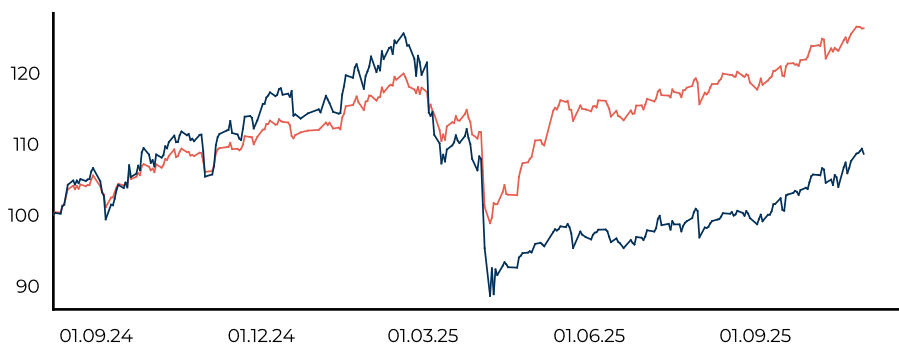
INVESTMENT OBJECTIVE

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
■ ALLEGRO TRANSATLANTIC I	4.79%	-4.98%	8.02%	14.68%	3.05%	-	8.54%
■ Solactive GBS CM US & Eurozone EUR Index TR	3.28%	12.89%	6.46%	16.77%	19.07%	-	26.21%

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'.

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
S&P 500 Index - US Large Cap Equity Index 4	60.00%	2.56%	11.17%	3.52%	-8.52%
S&P 500 Index - European Large Cap Equity	40.00%	2.31%	15.93%	1.00%	0.69%

*Performances are calculated in portfolio currency

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
S&P 500 Index - European Large Cap Equity	40.00%	2.31%	15.93%	1.00%	0.69%
S&P 500 Index - US Large Cap Equity Index 4	60.00%	2.56%	11.17%	3.52%	-8.52%

*Performances are calculated in portfolio currency

31 October 2025

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

0,65%

Performance fee

-

Liquidity

Daily

KEY FACTS

Fund net asset value (M EUR)

20.21 Mio. EUR

Performance annualized*

6.89%

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	21.04%
Sharpe Ratio	0.21
Maximum Drawdown	-29.47%
Beta	1.19

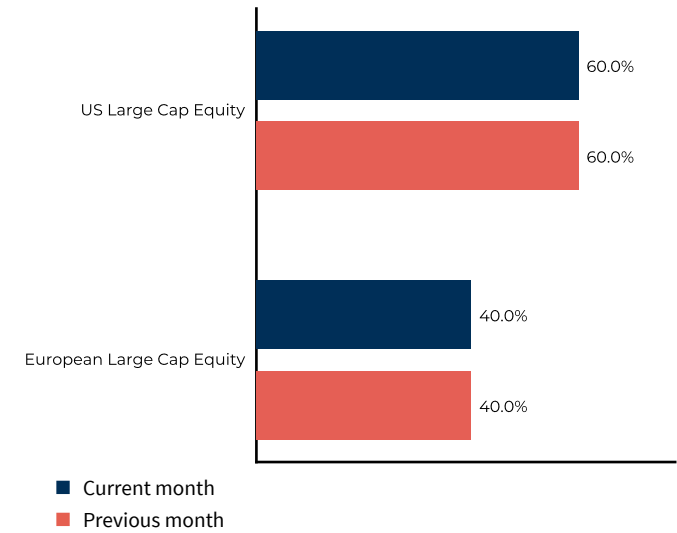
*Since inception

MONTHLY PERFORMANCES OF THE FUND

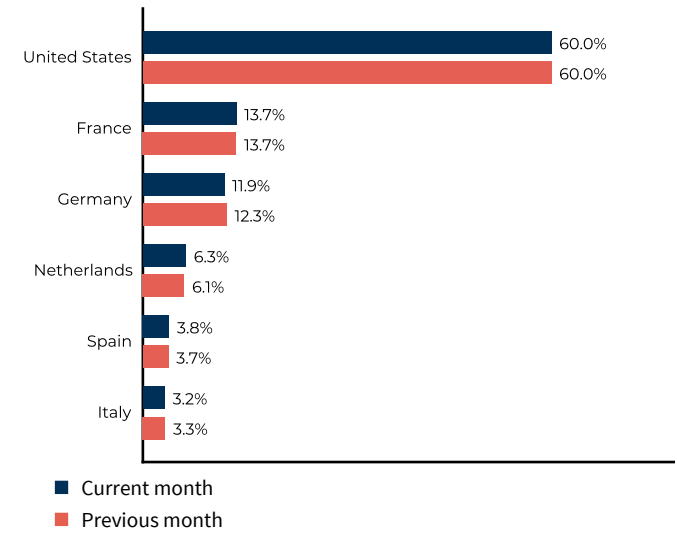
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024								6.52%	1.79%	-2.86%	7.53%	0.86%	14.23%
2025	7.02%	-2.11%	-11.25%	-10.88%	2.28%	-0.10%	3.90%	-0.99%	4.11%	4.79%			-4.98%

Past performance does not reflect future performance.
*Since inception

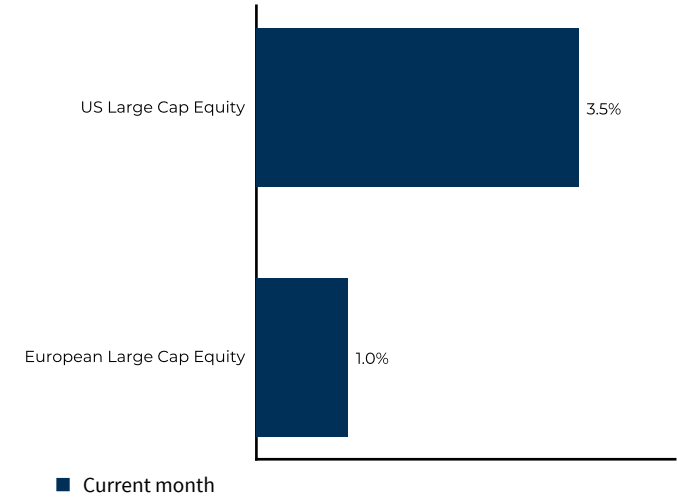
SECTOR ALLOCATION



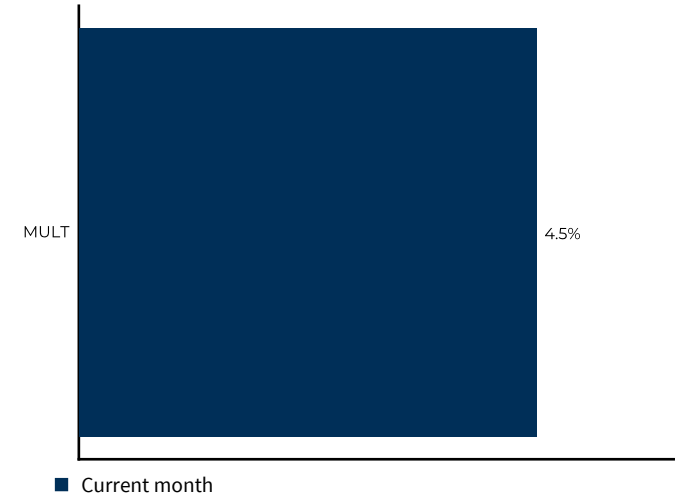
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



MONTHLY COMMENT

The stock market maintained its strong performance in October despite uncertainty caused by the government services shutdown and the resurgence of trade tensions with China earlier in the month. The rise was driven by expectations of a more accommodative monetary policy, resilient economic growth in major developed regions, and a solid earnings season, particularly in the United States. Trade agreements secured by Donald Trump during his Asian tour, especially regarding rare earths with China, boosted investor enthusiasm. Xi Jinping stated that a consensus had been reached on solutions to the issues, notably concerning the recent tensions related to tariffs. On the central banks front, only the Fed cut its key interest rates in October, while reaffirming its cautious stance regarding inflation developments. The ECB, Bank of Japan, and Bank of England kept their rates unchanged. In this context, equity markets continued their advance: the MSCI World in euros gained +4.09%, while US 10-year yields fell by 7 basis points to 4.08%. Finally, the dollar appreciated, gaining +1.70% against the euro.

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