AURION EMERGING

INVESTMENT OBJECTIVE

The investment objective of SOLYS – Aurion Emerging (the "Sub-Fund") is to generate performance over a long-term horizon by exploiting investment opportunities on the emerging 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. Investor may however choose to use the Solactive GBS CW China & India EUR Index NTR (SCWCIEN). The Index is a broad liquid index with a variable number of components (around approximately 1384 equity stocks) based on a custom weighting (50% China and 50% India). 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 (2) following indices, MSCI India Index (MXIN) and Hang Seng China Enterprises Index (or any similar alternative eligible 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 Portfolio will be rebalanced monthly respecting the methodology. As a result, the exposure may drift between such adjustments. 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 over the MSCI India Index (MXIN) and Hang Seng China Enterprises Index may vary between 0% and 150% on a weekly basis at least. 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
AURION EMERGING Class I (EUR)	-	-	-	-	-	-	-
Solactive GBS CW China & India EUR Index NTR	-0.60%	-3.94%	-	-	-	-	-3.94%

PAST PERFORMANCE DOES NOT REFLECT FUTURE PERFORMANCE
The performance of AURION EMERGING 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 China & India EUR Index NTR***

5 best performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
SGI Futures Series – India Equity Index	15.00%	1.23%	-10.54%	0.67%	-1.39%
SGI Futures Series – China H-Shares Equity Index	85.00%	-9.82%	-14.61%	-7.97%	-12.58%

****Performances are calculated in portfolio currency***

5 worst performing	Allocation	Perf. MTD*	Perf. YTD*	Contr. MTD	Contr. YTD
SGI Futures Series – China H-Shares Equity Index	85.00%	-9.82%	-14.61%	-7.97%	-12.58%
SGI Futures Series – India Equity Index	15.00%	1.23%	-10.54%	0.67%	-1.39%

****Performances are calculated in portfolio currency***

30 June 2026

CHARACTERISTICS

Legal structure
SICAV

Class
I

Currency
EUR

Inception date of the share class
16th April 2026

Dividend
Distribution

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

Custodian
SOCIETE GENERALE LUXEMBOURG

ISIN
LU3284410126

Minimum deposit
EUR 1,000

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)
8.79 Mio. EUR

Performance annualized*
-

Leverage
1.21

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

*Since inception

RISK INDICATORS

	Since inception
	Class*
Volatility	20.16%
Sharpe Ratio	-2.41
Maximum Drawdown	-13.25%
Beta	1.15

*Since inception

SOCIETE GENERALE
Investment Solutions

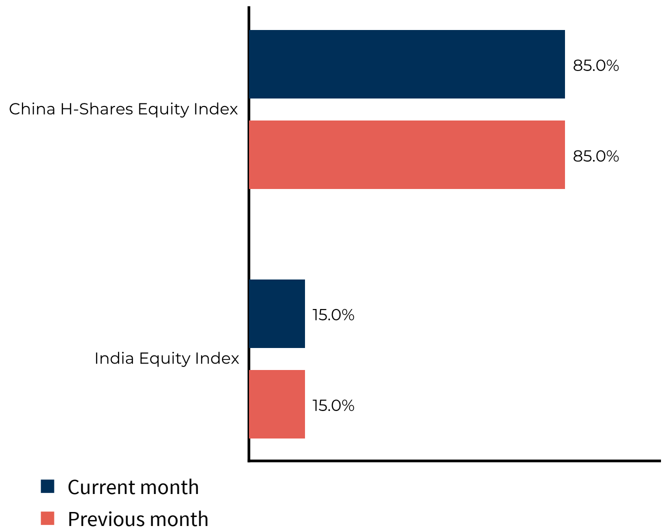
AURION EMERGING

30 June 2026

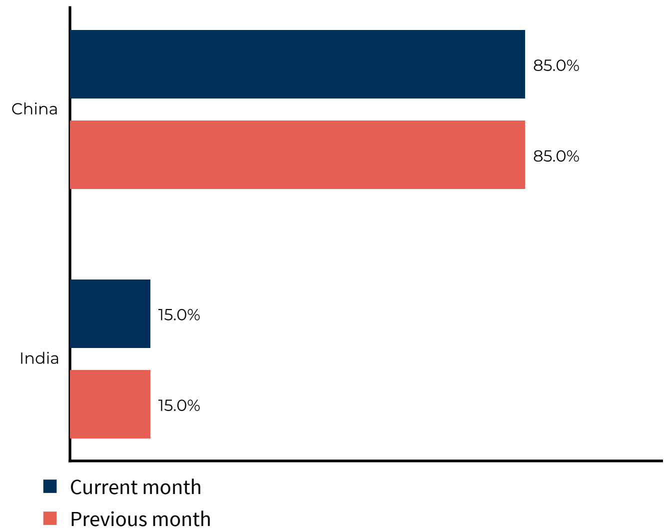
MONTHLY PERFORMANCES OF THE FUND

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

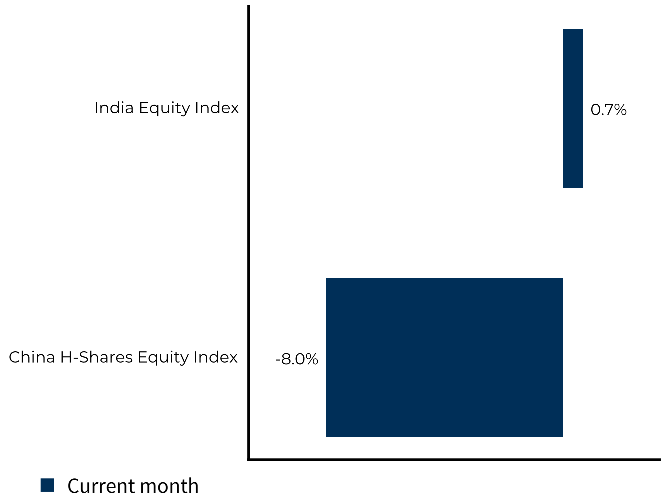
SECTOR ALLOCATION



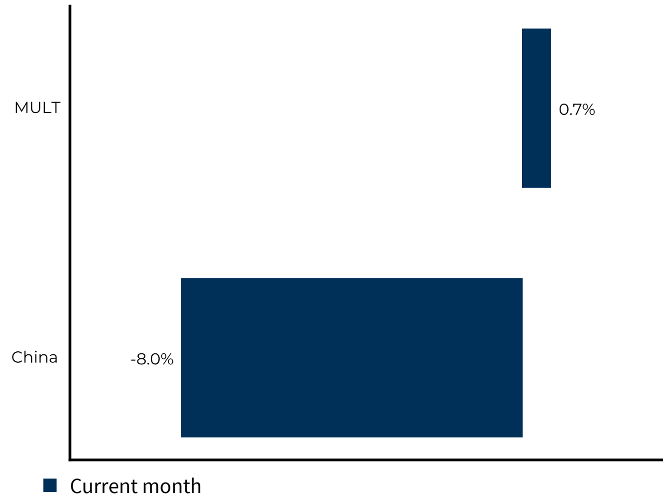
GEOGRAPHIC ALLOCATION



MONTHLY CONTRIBUTIONS PER SECTOR



MONTHLY CONTRIBUTIONS PER REGION



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MONTHLY COMMENT

The U.S. economy remains robust, supported by strong investment in artificial intelligence and resilient consumer spending. Business activity surveys continue to point to solid growth: the S&P Global Composite PMI came in at 52.5, while regional Federal Reserve surveys also indicate healthy economic momentum. Inflation, however, continues to rise, reaching 4.1% year-over-year in May. Core inflation has also accelerated, driven by second-round effects and services inflation remaining above 3%. The Federal Reserve kept its policy rates unchanged within a range of 3.50% to 3.75%, but surprised markets with a more hawkish-than-expected stance. As a result, investors now anticipate at least one additional rate hike in 2026.
European economic activity is not showing the same level of strength as in the United States. June survey data suggest that growth remains sluggish across the major economies, with the services sector continuing to contract. Manufacturing has shown stronger momentum, supported in part by European stimulus initiatives and strategic sovereignty programs. June inflation figures confirm that disinflation is continuing across member states, with readings coming in below expectations, reflecting lower energy prices and persistently subdued inflation in durable goods. Inflation now stands at 2.0% in France and 2.4% in Germany. The European Central Bank raised interest rates by 25 basis points, bringing its key policy rate to 2.25%, while maintaining a restrictive policy stance due to still-elevated services inflation. Markets therefore expect an additional rate hike in 2026.
Global equity markets have remained positive since the beginning of the year. U.S. indices, however, posted negative returns during the month due to a correction in technology stocks. In June, the Nasdaq-100 and the S&P 500 declined by 0.18% and 1.0%, respectively. Despite this setback, both indices remain firmly positive year-to-date, with gains of 19.9% for the Nasdaq-100 and 9.5% for the S&P 500. In Europe, the DAX and the CAC 40 recorded slightly positive performances, although significantly below those seen in the United States, partly due to the impact of the prolonged closure of the Strait of Hormuz. Since the start of the year, the DAX has advanced by 2.06% and the CAC 40 by 3.12%. In the Asia-Pacific region, equity markets have continued their rally, supported by persistently strong demand in the semiconductor industry.

DISCLAIMER