

**Structured Investments SICAV**  
*Société d'Investissement à Capital Variable*  
Registered Office:  
2-4 rue Eugène Ruppert  
L- 2453 Luxembourg  
R.C.S. Luxembourg B 124.187

(the “**Umbrella Fund**”)

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**Notice to the shareholders of the sub-fund GSQuartix Modified Strategy on the Bloomberg Commodity Index Total Return Portfolio of the Umbrella Fund (the “Sub-Fund”) (the “Shareholders”)**

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Luxembourg, 18 June 2026

Capitalized terms used herein shall have the same meaning as defined in the latest e-Identified prospectus of the Umbrella Fund (the “**Prospectus**”).

Dear Shareholders,

The board of directors of the Umbrella Fund (the “**Board**”) is writing to inform you of a change to the Strategy of the Sub-Fund.

The fund managers have been informed of the Benchmark Index Provider’s decision to switch the Benchmark Index’s collateral rate from U.S. 3-Month Treasury Bills to the Secured Overnight Financing Rate (SOFR) on 16 June 2026.

Considering the collateral rate’s return is a component of the performance of the Benchmark Index and the Sub-Fund’s Strategy is designed to evolve in the same universe as the Benchmark Index as well as seeks to outperform the Benchmark Index, it has been decided in the best interest of Shareholders to reflect the above-mentioned change in the Strategy of the Sub-Fund for performance measurement purposes.

For the avoidance of doubt, the collateral policy of the Fund itself, as described in the Prospectus, remains unchanged.

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Should you disagree with the above-mentioned change, you may redeem your shares free of charge during a one-month period starting from the date of sending this notice. For the avoidance of doubt, the Strategy update will be implemented after the completion of the one-month notice period, and not before.

The full methodology of the Strategy is available to Shareholders at any time online on the website referenced in the Sub-Fund’s Supplement in the Prospectus.

Please contact your financial adviser or the registered office of the Umbrella Fund if you have questions.

Yours faithfully,

The Board of Directors