

# 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 (SX5P); 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 150% 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 inception
ALLEGRO TRANSATLANTIC I	-	-	-	-	-	-	-
Solactive GBS CM US & Eurozone EUR Index TR	-0.67%	6.00%	-	-	-	-	6.00%

### 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
SGI Futures Series - US Large Cap Equity Index 4	60.00%	-1.30%	14.94%	-0.32%	13.99%
SGI Futures Series - European Large Cap Equity	40.00%	-3.90%	5.81%	-2.75%	1.72%

\*Performances are calculated in portfolio currency

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SGI Futures Series - US Large Cap Equity Index 4	60.00%	-1.30%	14.94%	-0.32%	13.99%

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31 October 2024

## CHARACTERISTICS

### Legal structure

SICAV

### Class

I

### Currency

EUR

### Inception date of the share class

8th August 2024

### Dividend

Distribution

### Management company

SG 29 HAUSSMANN  
(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 fee

0,65%

### Performance fee

-

### Liquidity

Daily

## KEY FACTS

### Fund volume (M EUR)

20.86 Mio. EUR

### Performance annualized\*

-

### Leverage

2.00

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

\*Since inception

## RISK INDICATORS

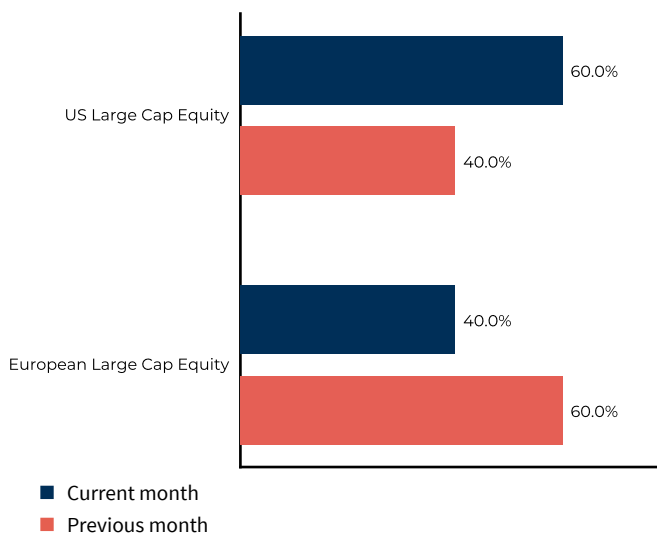
	Since inception Class*
Volatility	18.85%
Sharpe Ratio	1.12
Maximum Drawdown	-6.78%
Beta	1.57

\*Since inception

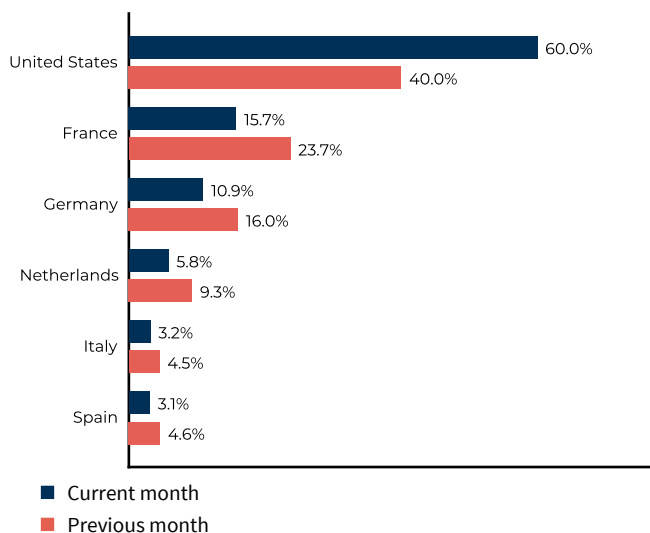
## MONTHLY PERFORMANCES OF THE FUND

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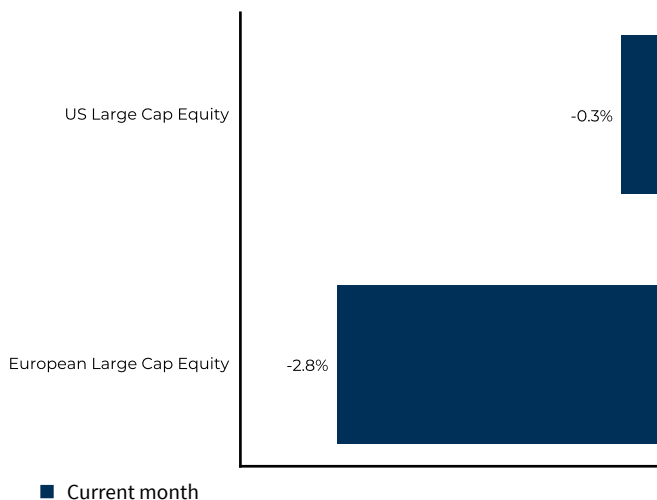
### SECTOR ALLOCATION



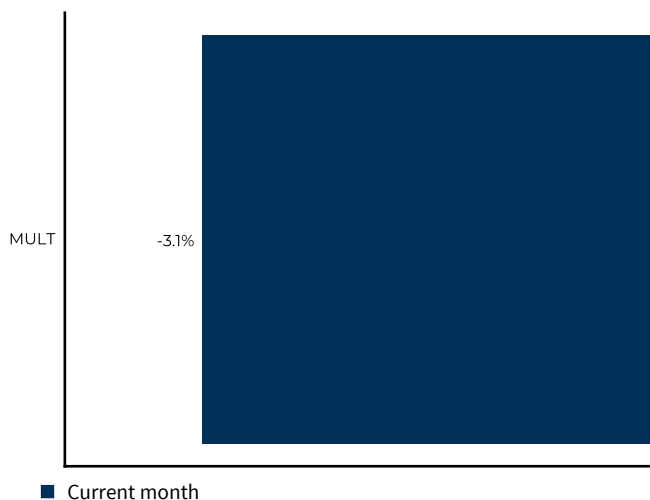
### GEOGRAPHIC ALLOCATION



### MONTHLY CONTRIBUTIONS PER SECTOR



### MONTHLY CONTRIBUTIONS PER REGION



## MONTHLY COMMENT

Markets in October were roiled mainly by geopolitical tensions, but with strong economic performance in the background.

The escalating conflict in the Middle East has had a major impact on energy price volatility, raising investors' fears of renewed inflation, a sign that the difficulties of the past three years will continue. Nevertheless, the published statistics were reassuring, suggesting that these concerns will be addressed in the medium term. The clear trend toward the election of Donald Trump as US President has weighed on the bond market, with long rates soaring in anticipation of the fiscal loosening he would implement if elected.

Non-tech companies have reported excellent results, confirming their successful adaptation in a challenging environment and successful repositioning in the standardization of this environment.

After the US election, markets may experience some short-term volatility while analyzing the impact of the nominee's policies. But the Fed should independently continue its interest-rate normalization program and, barring further escalation of geopolitical conflicts, the market should return to its stable path.

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