

# SG IS FUND - DEFINED RETURN

## Monthly Factsheet

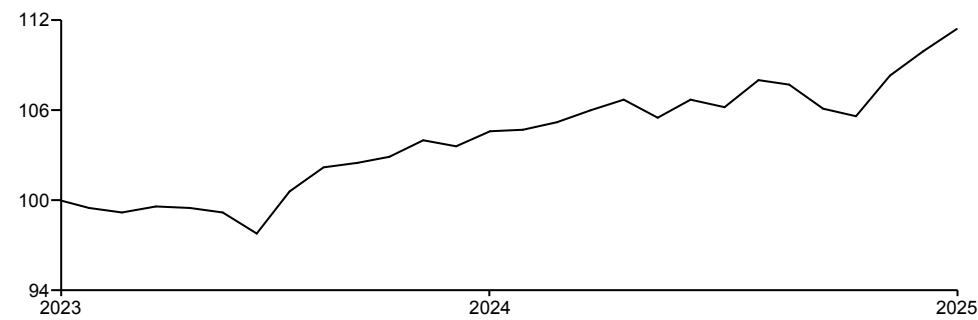
### INVESTMENT OBJECTIVE

The investment objective of the Sub-Fund is to generate a total return which exceeds the cash rate rate by a margin of 3% p.a. over the medium to long term. To achieve its objective, the Sub-Fund will invest up to 100% in equity linked structured products and or their swap equivalent collateralized by Gilts. The Sub-Fund can use different investment instruments such as structured products, fixed income and derivatives such as swaps, futures, forwards and options. The Sub-Fund may also keep a portion of cash in the portfolio.  
The Sub-Fund is actively managed, meaning it is not managed in reference to a benchmark. However, the performance of the SubFund can be compared to the return of cash rate + 3%.

### PERFORMANCE

Past performance should not be seen as an indication of future performance.

#### PERFORMANCE GRAPH (base 100)



### RETURN

Cumulative	1 month	3 months	Year-to-date	1 year	3 years *	5 years *	Launch*
Fund	1.38%	5.44%	4.90%	5.85%	-	-	4.93%
Calendar Year	2024		2023	2022	2021	2020	
Fund	3.91%		-	-	-	-	

Source : Société Générale Investment Solutions (Europe)

### RISK & VOLATILITY MEASURES

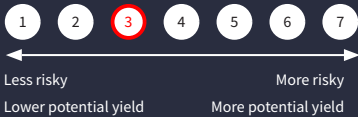
	Volatility			Beta	Sharpe Ratio
	1 year	3 years *	5 years *		
Fund	4.29%	-	-	-	-

Source : Société Générale Investment Solutions (Europe)

## JULY 2025

LU2564067721

### Synthetic Risk Indicator (SRI) <sup>(1)</sup>



### SFDR

Article 6

### Minimum Sustainable Investment

N/A

### Morningstar category

Other Equity

### Recommended investment horizon

5 years

### Fund assets

EUR 92.00 M

### NAV

EUR 109.71

### Fund base currency

GBP

### Share class currency

EUR

### Inception date

05/05/2023

### Legal Form

UCITS Luxembourg SICAV

### Management Company

Société Générale Investment Solutions (Europe)

### Manager Name

Thomas Bellon

### Valuation / Subscriptions / Redemptions

Daily

### Minimum subscription

-

### Other share classes

RG-D      Retail GBP Dis.      LU2564067648

### One Off Costs

Entry Costs      5%  
Exit Costs      None

### Ongoing Costs

Other Costs      0.90%  
Transaction Costs      0.10%

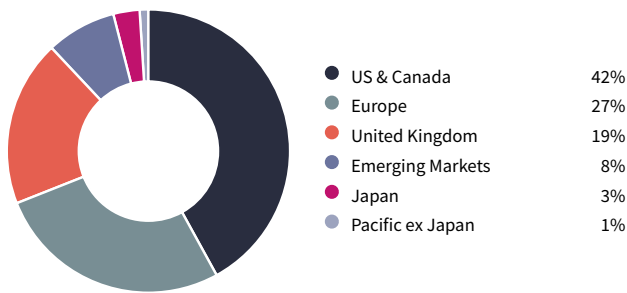
<sup>(1)</sup> Risk scale from 1 (lowest risk) to 7 (highest risk), the lowest category does not mean a risk-free investment. The risk and reward category shown is not guaranteed to remain unchanged and that the categorisation of the Sub-Fund may shift over time. The prospectus, the KIID (Key Investor Information Document) and annual reports of the Fund are available at <https://investmentsolutions.societegenerale.lu/en/> and on request at the registered office of SG IS Fund, of the Management Company or of the Custodian Bank.

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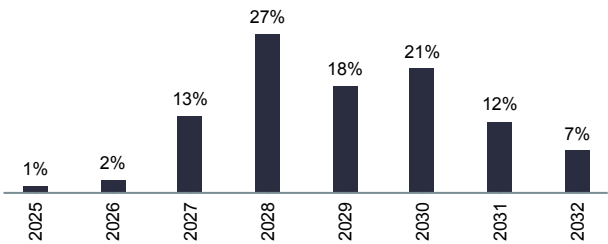
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JULY 2025

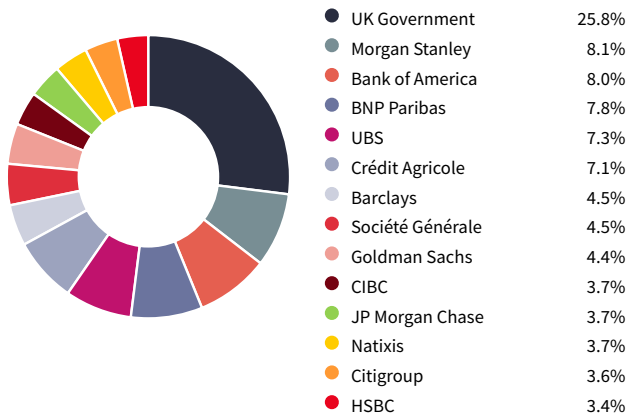
## REGIONAL BREAKDOWN



## MATURITY BREAKDOWN



## ISSUER BREAKDOWN



## PORTFOLIO STATISTICS

Average Conditional Annual Return	9.5%
Average Capital Barrier	71.3%
Average Maturity	3.9 years
Number of issuers	13
Average Credit Rating	S&P: AA- // Moody's: Aa2
Weight of Notes & Swaps	67.0%
Total Number of Products	64
Number of Products Above Initial Level	55
Number of Products Below Initial Level	9
Number of Products Below Capital Barrier	0
Average Distance to Capital Barrier	-33.0%

## TOP 5 HOLDINGS

Name	Weight
6 Years S&P 500 8% Per Year 25% Protection	2.3%
7 Years S&P 500 9.05% Per Year 30% Protection	2.3%
3 Years Eurostoxx50 9.35% Per Year 30% Protection	2.2%
7 Years Global Value 11.40% Per Year 30% Protection	2.2%
3 Years Nasdaq 100 9% Per Year 20% Protection	2.2%

Source: Société Générale Investment Solutions (Europe) as at 31/07/2025.  
Actual weighting and investment allocations are subject to change on an ongoing basis and may not be exactly as shown. Investors should understand the different asset classes which make up the strategy as they have different risk characteristics. Investments may be subject to market fluctuations and the price and value of investments and the income derived from them can go down as well as up. Your capital may be at risk and you may not get back the amount you invest. The tax benefits and liabilities will depend on individual circumstances and may change in the future.