

MOOREA FUND - GLOBAL ALTERNATIVE OPPORTUNITIES

Monthly Factsheet

INVESTMENT OBJECTIVE

The investment objective of the Sub-Fund is to provide a capital growth over a medium to long term. This Sub-Fund seeks to provide mid to long term capital appreciation by investing in UCITS funds that pursue alternative investment strategies, (the "Investment Universe"). The investment will be made in accordance with Article 41 1) e) of the 2010 Law. The Sub-Fund is actively managed without reference to a benchmark. For the purpose of performance comparison only, the return of the Sub-Fund will be compared to the following benchmark: HFRX Global Index.

PERFORMANCE

PERFORMANCE GRAPH (base 100)



RETURN

Cumulative	1 month	3 months	Year-to-date	1 year	3 years *	Launch*
Fund	-0.99%	3.35%	4.10%	4.34%	0.23%	1.59%

Calendar Year	2023	2022	2021	2020	2019	2018
Fund	-1.06%	-1.34%	0.71%	4.53%	5.28%	-2.94%

*Annualised performance

"Source : Société Générale Private Wealth Management"

RISK & VOLATILITY MEASURES

	Volatility			Beta	Sharpe Ratio
	1 year	3 years *	5 years		
Fund	3.26%	3.31%	3.69%	-0.04%	-0.86%

APRIL 2024

SHARE CLASS RETAIL USD

LU1391857908

UCITS Risk/return grading (1)



Morningstar category

Multistrategy USD

Recommended investment horizon

5-7 years

Fund assets

USD 51.49 M

NAV

USD 1134.39

Fund base currency

EUR

Share class currency

USD

Inception date

10/05/2016

Legal Form

UCITS Luxembourg SICAV

Management Company

Société Générale Private Wealth Management S.A.

Valuation / Subscriptions / Redemptions

Weekly

Minimum subscription

1 share

Other share classes

Recurring Costs

3.50%

Exit costs

None

Entry costs

None

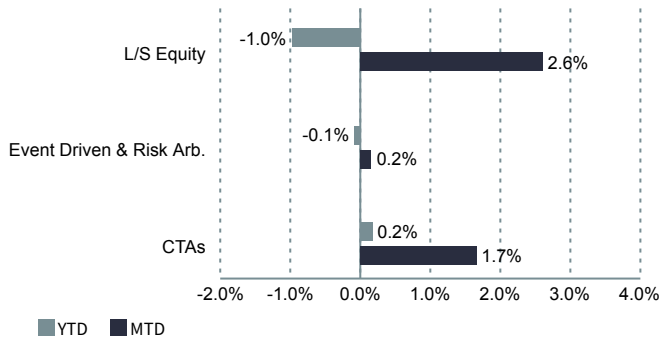
⁽¹⁾ Risk scale from 1 (lowest risk) to 7 (highest risk), the lowest category does not mean a risk-free investment. The risk and reward category shown is not guaranteed to remain unchanged and that the categorisation of the Sub-Fund may shift over time. The prospectus, the KIID (Key Investor Information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

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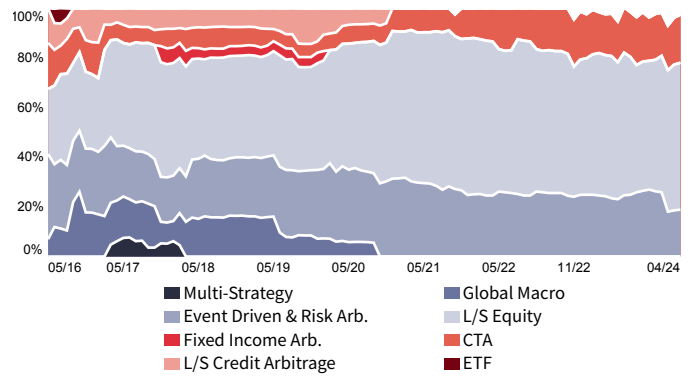
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APRIL 2024

STRATEGY BREAKDOWN



HISTORICAL STRATEGY ALLOCATION



TOP & WORST PERFORMERS

Name	Weight	Performance contribution
Schroder Gaia Egerton Equity - C	7.0%	0.1%
Lyxor Epsilon Global Trend Fund	12.4%	0.0%

Name	Weight	Performance contribution
Lumyna - MW Systematic Alpha UCITS Fund	11.4%	-0.3%
InRIS Parus UCITS Fund	10.9%	-0.3%

LAST MOVES

Name	Date	Operation
Schroder GAIA BlueTrend	15-01-2024	Sell
Lumyna - PSAM Global Event UCITS Fund	15-01-2024	Sell
Schroder GAIA BlueTrend	28-11-2023	Sell
InRIS Parus UCITS Fund	28-11-2023	Sell
Schroder Gaia Egerton Equity	28-11-2023	Sell

PORTFOLIO HOLDINGS

Sub-Funds	Sub-Strategies	Current Allocation	MTD Perf.	YTD Perf.	Perf. Since Investment	Perf. Contrib.	Investment date
CTAs		19.4%					
Lyxor Epsilon Global Trend Fund	Trend Follower Systematic	12.4%	0.2%	9.0%	21.9%	0.0%	26-05-2016
Schroder GAIA BlueTrend	CTA Diversified	7.0%	1.9%	9.6%	12.6%	0.1%	07-10-2021
Event Driven & Risk Arb.		18.9%					
Lyxor / Tiedemann Arbitrage Strategy Fund	Merger Arbitrage	10.6%	0.0%	-0.8%	16.7%	0.0%	16-05-2016
Lumyna - PSAM Global Event UCITS Fund	Event Driven & Risk Arbitrage	8.3%	-1.0%	2.9%	15.3%	-0.1%	06-06-2019
L/S Equity		59.2%					
Lyxor/Sandler US Equity Fund - I	US Long/Short Equity	5.6%	-0.8%	3.5%	10.7%	-0.1%	20-06-2017
Lumyna - MW Systematic Alpha UCITS Fund	Systematic Market Neutral	9.3%	-2.7%	-2.8%	15.8%	-0.3%	01-02-2022
InRIS Parus UCITS Fund	Global Long/Short Equity	10.9%	-2.2%	5.6%	-1.6%	-0.2%	27-10-2021
Lyxor / Sandler US Equity Fund - EB	US Long/Short Equity	4.5%	-0.8%	3.6%	23.6%	0.0%	29-11-2016
Eleva Absolute Return Europe Fund - S	European Long/Short Equity	12.1%	-0.4%	4.6%	38.5%	-0.1%	17-10-2017
Schroder Gaia Egerton Equity - C	Global Long/Short Equity	8.9%	-2.4%	10.5%	34.9%	-0.2%	09-08-2017
Carmignac Long-Short European Equities Portfolio	European Long/Short Equity	5.8%	-1.5%	11.4%	6.3%	-0.1%	24-12-2021
Lumyna - MW Systematic Alpha UCITS Fund	Systematic Market Neutral	2.1%	-2.6%	-2.6%	24.0%	-0.1%	01-02-2022
Cash		2.5%					

Source: Société Générale Private Wealth Management as at 30/04/2024.

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.

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For Swiss investors: the Sub-Fund has been authorised for public sale by the Commission de Surveillance du Secteur Financier in Luxembourg and for public offering in Switzerland by the Swiss Financial Market Supervisory Authority (shortly 'FINMA'). The prospectus, the KIID (Key Investor Information Document) and annual reports of the Fund are available on the website www.fundinfo.com and can be obtained from our Representative and Paying Agent in Switzerland: Société Générale, Paris, succursale de Zurich, Talacker 50, Case postale 1928, 8021 Zurich.