

MOOREA FUND - HIGH YIELD OPPORTUNITY 2025

Monthly Factsheet

INVESTMENT OBJECTIVE

The investment objective of the Sub-Fund is to achieve the best possible investment returns over the pre-defined investment horizon. The performance objective is not guaranteed and may differ materially from actual results. To achieve this objective, the Sub-Fund will invest principally in a selection of High Yield bonds issued by corporate issuers, bearing maturities with a maximum of six months and one day after 31 December 2025 (final maturity of the Sub-Fund). The Sub-Fund is actively managed. It is not managed in reference to a benchmark.

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	0.25%	1.12%	2.16%	7.23%	0.76%	-	-

Calendar Year	2023	2022	2021	2020	2019
Fund	8.91%	-8.26%	1.53%	-	-

"Source : Société Générale Private Wealth Management"

RISK & VOLATILITY MEASURES

	Volatility			Beta	Sharpe Ratio
	1 year	3 years *	5 years		
Fund	2.06%	4.47%	-	1.01%	-0.60%

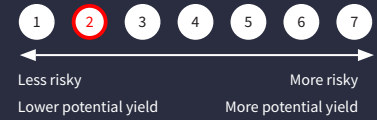
Source : Société Générale Private Wealth Management

JUNE 2024

SHARE CLASS RETAIL USD

LU2108469995

Synthetic Risk Indicator (SRI) ⁽¹⁾



SFDR

Article 6

Minimum Sustainable Investment

N/A

Recommended investment horizon

5 years

Fund assets

USD 217.69 M

NAV

USD 280.59

Fund base currency

EUR

Share class currency

USD

Inception date

06/04/2020

Legal Form

UCITS Luxembourg SICAV

Management Company

Société Générale Private Wealth Management S.A.

Manager Name

Bertrand Durnez

Valuation / Subscriptions / Redemptions

Weekly

Minimum subscription

1 share

Other share classes

One Off Costs

Entry Costs 5.00%

Exit Costs 0.00%

Ongoing Costs

Other Costs 0.80%

Transaction Costs 0.20%

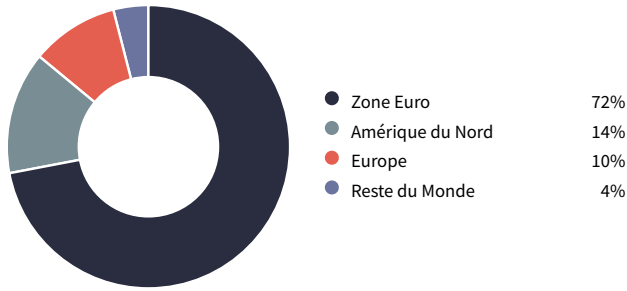
⁽¹⁾ Risk scale from 1 (lowest risk) to 7 (highest risk), the lowest category does not mean a risk-free investment. The risk and reward category shown is not guaranteed to remain unchanged and that the categorisation of the Sub-Fund may shift over time. The prospectus, the KIID (Key Investor Information 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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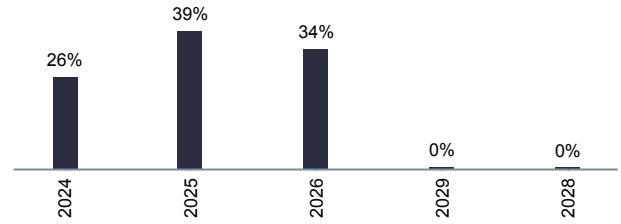
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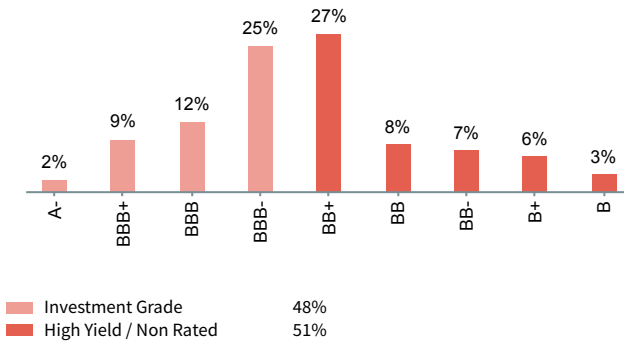
REGIONAL BREAKDOWN



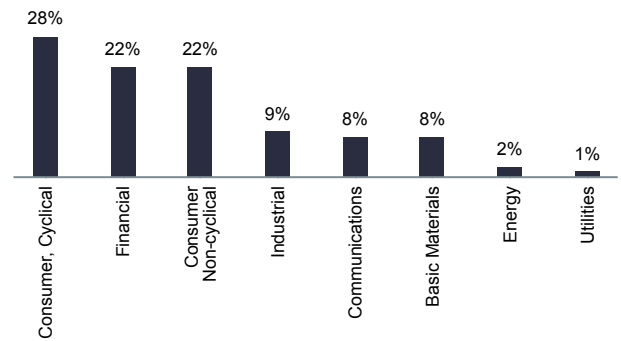
MATURITY BREAKDOWN



RATING BREAKDOWN



SECTOR BREAKDOWN



TOP 5 HOLDINGS

Name	Weight	Country	Sector
ERAMET 5.875% 05/25	2.8%	France	Basic Materials
HARLEY DA 5.125% 26	2.7%	United States of America	Consumer, Cyclical
TEVA PH 6% 01/25	2.5%	Israel	Consumer Non-cyclical
LUFTHANSA 3% 05/26	2.5%	GERMANY	Consumer, Cyclical
COTY 3.875% 04/26	2.4%	United States of America	Consumer Non-cyclical

LAST MOVES IN THE PORTFOLIO

Name	Weight	Date	Operation
CPI PROPERTY GROUP SA VAR PERP	0.0%	14-06-2024	Sell
CPI PROPERTY GROUP SA VAR PERP	0.1%	14-06-2024	Sell

Source: Société Générale Private Wealth Management as at 28/06/2024. 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.

PORTFOLIO STATISTICS

Yield to Convention	5.4%
Mod. Duration	1.41
Average maturity (in years)	1.42
Average rating	BB+
Average weight	1.1%
Number of issuers	76
High Yield weight	51.4%
Investment Grade weight	48.6%
Cash & cash equivalent	-2.4%

The content of this document should not be interpreted as an investment service or as investment advice, and under no circumstances is it to be used or considered as an offer or incentive to purchase or sell a particular product. The content is intended for information purposes only and to provide investors with the relevant reference information for any investment decisions. It has no regard to the specific financial objectives of any individual investor, nor may it be construed as legal, accounting or tax advice. Past performance is no indication of future results. Similarly, the present document is not intended as an incentive, offer or solicitation to invest in the asset categories listed herein. Investors are warned that the placing of stock market orders requires a perfect understanding of the markets and their governing legislation. Before investing, they must be aware that certain markets may be subject to rapid fluctuations and are speculative or lacking in liquidity. Accordingly, certain assets or categories of assets listed in the present document may not be appropriate for investors. In certain cases, investments may even bear an indeterminate high risk of loss that exceeds the initial investment made. Investors are therefore urged to seek the advice of their financial advisor or intermediary in order to assess the particular nature of an investment and the risks involved and its compatibility with their individual investment profile and objectives.

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

SOCIETE GENERALE Private Banking
Paying Agent in Switzerland: Société Générale, Paris, succursale de Zurich, Talacker 50, Case postale 1928, 8021 Zurich.

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MANAGEMENT COMMENTARY (QUARTERLY)

The fund registered a positive performance of +0.81% over the quarter (+3.59% annual equivalent). Overall, the fund remains well invested, with a staggering yield-convention at 5.37% as of last month (vs. 4.42% at the end of March). [NB: The subscription period being now over, no more subscription would be now possible regarding Opportunity 2025].