

# 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*
<b>Fund</b>	0.18%	0.90%	1.68%	6.01%	-0.54%	-	1.72%

Calendar Year	2023	2022	2021	2020	2019
<b>Fund</b>	7.23%	-9.77%	1.12%	-	-

"Source : Société Générale Private Wealth Management"

### RISK & VOLATILITY MEASURES

	Volatility			Beta	Sharpe Ratio
	1 year	3 years *	5 years		
<b>Fund</b>	2.02%	4.41%	-	0.54%	-0.48%

Source : Société Générale Private Wealth Management

## JUNE 2024

SHARE CLASS INSTITUTIONAL EUR  
LU2108470142

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



#### SFDR

Article 6

#### Minimum Sustainable Investment

N/A

#### Recommended investment horizon

5 years

#### Fund assets

EUR 217.69 M

#### NAV

EUR 268.68

#### Fund base currency

EUR

#### Share class currency

EUR

#### 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

3 000 000 EUR

#### Other share classes

#### One Off Costs

Entry Costs	5.00%
Exit Costs	0.50%

#### Ongoing Costs

Other Costs	0.70%
Transaction Costs	0.20%

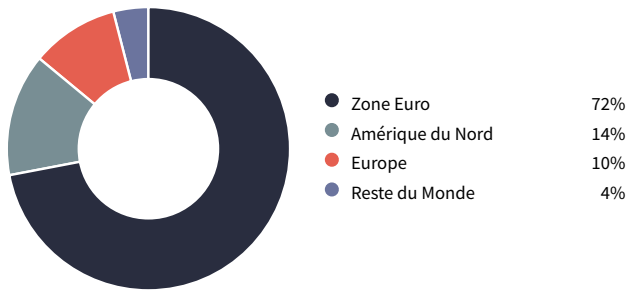
<sup>(1)</sup> Risk scale from 1 (lowest risk) to 7 (highest risk), the lowest category does not mean a risk-free investment. The risk and reward category shown is not guaranteed to remain unchanged and that the categorisation of the Sub-Fund may shift over time. The prospectus, the KIID (Key Investor Information Document) and annual reports of the Fund are available at [www.sgpwm.societegenerale.com](http://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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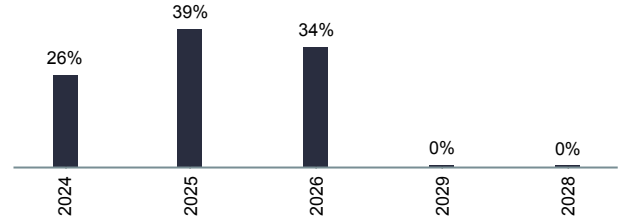
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JUNE 2024

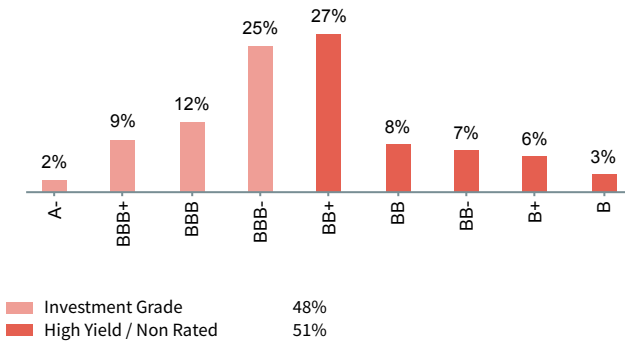
## REGIONAL BREAKDOWN



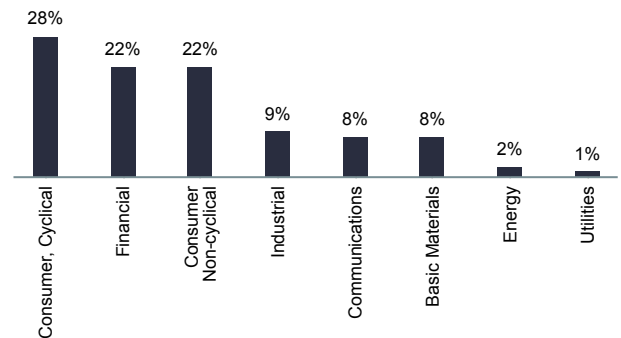
## MATURITY BREAKDOWN



## RATING BREAKDOWN



## SECTOR BREAKDOWN



## LAST MOVES IN THE PORTFOLIO

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

## 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%

## 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	ConsumerNon-cyclical
LUFTHANSA 3% 05/26	2.5%	GERMANY	Consumer, Cyclical
COTY 3.875% 04/26	2.4%	United States of America	ConsumerNon-cyclical

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.

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**JUNE 2024**

## **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].