

# MOOREA FUND SG CREDIT MILLESIME 2028

## Monthly Factsheet

### INVESTMENT OBJECTIVE

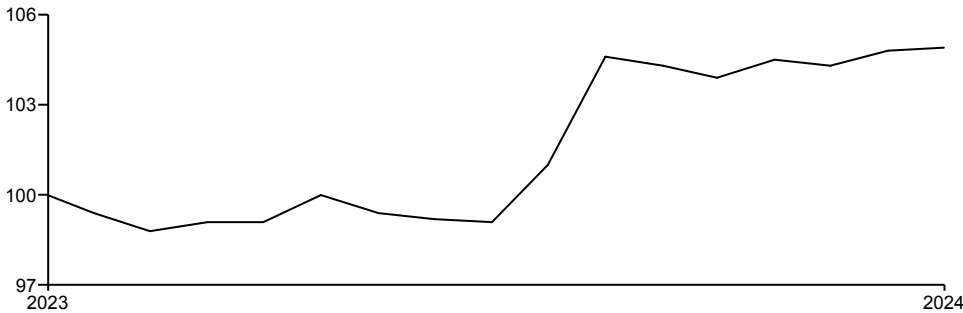
The investment objective of the Moorea Fund - SG Credit Millesime 2028 sub-fund is to generate steady returns over the predefined investment horizon, by investing in bonds that have a positive environmental impact and whose selected issuers follow good social and governance practices.

The Sub-Fund is actively managed. The following indices are used as a universe from which to select securities: BofA Euro Corporate (ER00) Index and BofA Euro High Yield BB (HE10 Index). The index ICE BofA 3-5 Year Euro Corporate (ER02 Index) may be used for performance comparison. This benchmark is not intended to be consistent with the sustainable investment objective of the Sub-Fund.

### 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>	0.15%	0.42%	0.37%	5.85%	-	-	3.73%

Calendar Year	2023	2022	2021	2020	2019
<b>Fund</b>	-	-	-	-	-

"Source : Société Générale Private Wealth Management"

### RISK & VOLATILITY MEASURES

	Volatility			Beta	Sharpe Ratio
	1 year	3 years *	5 years		
<b>Fund</b>	4.11%	-	-	-	-

Source : Société Générale Private Wealth Management

**JUNE 2024**

SHARE CLASS RETAIL EUR

LU2564068026

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



SFDR

Article 8

Minimum Sustainable Investment

50%

Recommended investment horizon

5 years

Fund assets

EUR 554.67 M

NAV

EUR 261.35

Fund base currency

EUR

Share class currency

EUR

Inception date

06/03/2023

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 0.80%

Ongoing Costs

Other Costs 1.00%

Transaction Costs 0.30%

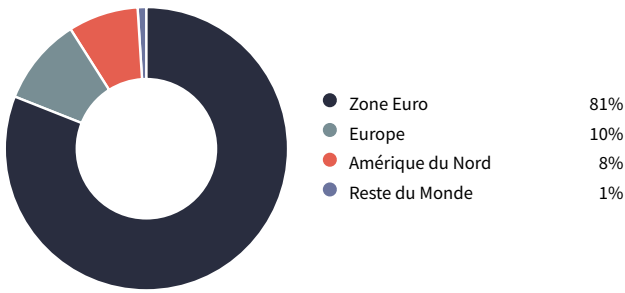
<sup>(1)</sup> Risk scale from 1 (lowest risk) to 7 (highest risk), the lowest category does not mean a risk-free investment. The risk and reward category shown is not guaranteed to remain unchanged and that the categorisation of the Sub-Fund may shift over time. The prospectus, the KIID (Key Investor 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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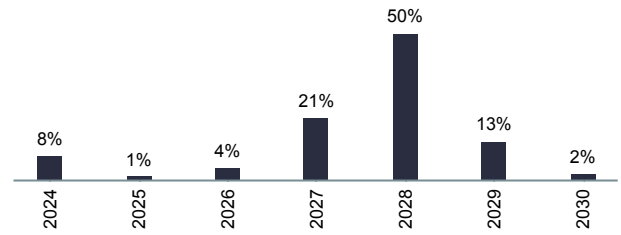
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JUNE 2024

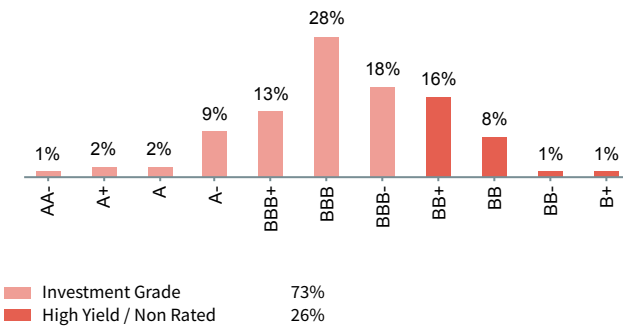
## REGIONAL BREAKDOWN



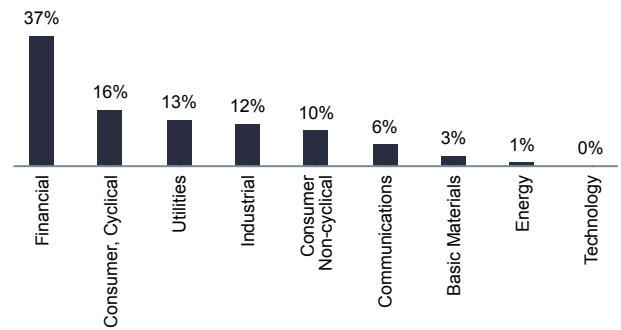
## MATURITY BREAKDOWN



## RATING BREAKDOWN



## SECTOR BREAKDOWN



## TOP 5 HOLDINGS

Name	Weight	Country	Sector
GROUPAMA 0.75% 28	1.6%	France	Financial
STORA ENSO 4.25% 29	1.6%	Finland	Industrial
RCI BANQUE 4.875% 28	1.6%	France	Consumer, Cyclical
ING GROEP NV VAR 33	1.6%	Netherlands	Financial
ASSICURAZ 2.124% 30	1.6%	Italy	Financial

## PORTFOLIO STATISTICS

Yield to Convention	4.2%
Average coupon	3.6%
Average Premium	145
Mod. Duration	3.53
Average rating	BBB
Average weight	1.0%
Number of issuers	89
Investment Grade weight	73.0%
High Yield weight	27.0%
Green & Social Bonds	71.9%

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.

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 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](http://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.



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**JUNE 2024**

## **MANAGEMENT COMMENTARY (QUARTERLY)**

SG Credit Millésime 2028 was launched in March 2023, with AuM that were growing steadily until the end of its subscription period (>€553mln at Q1-end). The fund displays a total performance of +0.76% over the quarter (+1.60% annual equivalent) as well as a solid credit profile, with 73% of IG rated bonds, and a high sectorial diversification. This comes with a strong green & social bond allocation, representing a total 72% of total investments as of June-30. The fund's yield to convention grew slightly, from 4.02% in March to 4.2% today. [NB: The subscription period being now over, no more subscription would be now possible regarding Opportunity 2028].