

# MOOREA FUND SG CREDIT MILLESIME 2028

## Monthly Factsheet

### INVESTMENT OBJECTIVE

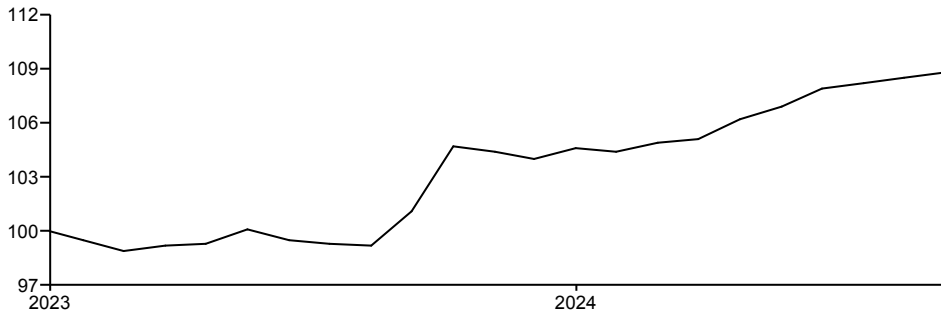
The investment objective of the Moorea Fund - SG Credit Millesime 2028 sub-fund is to generate steady returns over the predefined investment horizon, by investing in bonds that have a positive environmental impact and whose selected issuers follow good social and governance practices.

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> |            | 0.33%   | 0.86%    | 3.95%        | 3.95%  | -         | -         | 4.74%   |

| Calendar Year | 2024  | 2023 | 2022 | 2021 | 2020 |
|---------------|-------|------|------|------|------|
| <b>Fund</b>   | 3.95% | -    | -    | -    | -    |

"Source : Société Générale Investment Solutions (Europe)"

### RISK & VOLATILITY MEASURES

|             | Volatility |           |           | Beta | Sharpe Ratio |
|-------------|------------|-----------|-----------|------|--------------|
|             | 1 year     | 3 years * | 5 years * |      |              |
| <b>Fund</b> | 1.58%      | -         | -         | -    | -            |

Source : Société Générale Investment Solutions (Europe)

## DECEMBER 2024

SHARE CLASS RETAIL DIST. EUR  
LU2564068372

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



#### SFDR

Article 8

#### Minimum Sustainable Investment

50%

#### Recommended investment horizon

5 years

#### Fund assets

EUR 561.55 M

#### NAV

EUR 265.14

#### 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% |

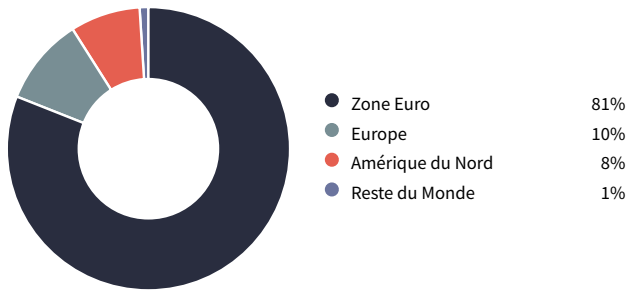
#### Ongoing Costs

|                   |       |
|-------------------|-------|
| Other Costs       | 1.00% |
| Transaction Costs | 0.30% |

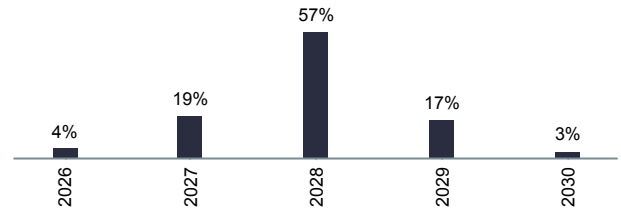
<sup>(1)</sup> Risk scale from 1 (lowest risk) to 7 (highest risk), the lowest category does not mean a risk-free investment. The risk and reward category shown is not guaranteed to remain unchanged and that the categorisation of the Sub-Fund may shift over time. The prospectus, the KIID (Key Investor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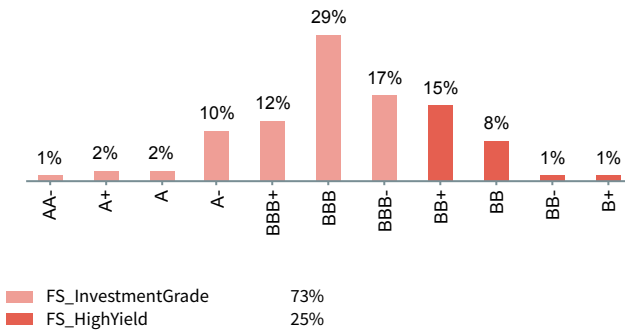
### REGIONAL BREAKDOWN



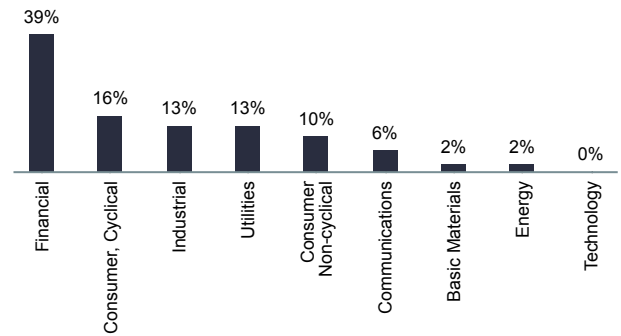
### MATURITY BREAKDOWN



### RATING BREAKDOWN



### SECTOR BREAKDOWN



### TOP 5 HOLDINGS

| Name  | Weight |
|---|--------|
| GROUPAMA ASSURANCES MUTUELLES SA 0.75% 07/07/2028 | 1.9%   |
| ASSICURAZIONI GENERALI 2.124% 01/10/2030          | 1.7%   |
| ABN AMRO BANK NV 0.50% 23/09/2029                 | 1.7%   |
| FAURECIA 2.375% 15/06/2029                        | 1.6%   |
| CAIXABANK SA VAR 09/02/2029                       | 1.6%   |

### PORTFOLIO STATISTICS

|                         |       |
|-------------------------|-------|
| Yield to Convention     | 3.5%  |
| Average coupon          | 3.5%  |
| Average Premium         | 143   |
| Mod. Duration           | 3.11  |
| Average rating          | BBB   |
| Average weight          | 1.1%  |
| Number of issuers       | 91    |
| Investment Grade weight | 74.0% |
| High Yield weight       | 26.0% |
| Green & Social Bonds    | 71.7% |

Source: Société Générale Investment Solutions (Europe) as at 31/12/2024. 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.

# MOOREA FUND SG CREDIT MILLESIME 2028

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DECEMBER 2024

## MANAGEMENT COMMENTARY (QUARTERLY)

SG Credit Millésime 2028 was launched in March 2023, with AuM that grew steadily until the end of its subscription period (~€562 million at Q4-end). The fund displays a total performance of +0.86% over the quarter (+4.26% year-to-date) as well as a solid credit profile, with 73.8% of Investment Grade rated bonds, and a high issuers diversification (103 positions for 91 unique issuers). This comes with a strong green & social bond allocation, representing a total of 71.7% of total investments as of December 31st. The fund displays a current yield-to-convention at 3.53%.