

MOOREA FUND GESTION PATRIMONIALE

Monthly Factsheet

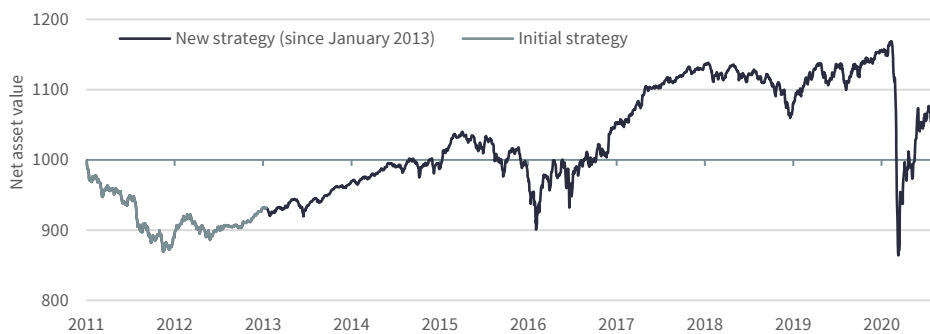
INVESTMENT OBJECTIVE

The Fund's objective is to outperform the corporate credit market over a 3 to 5 years investment horizon with less volatility. The Fund will not be managed against any particular benchmark and will pursue a total return approach. The strategy of the Fund Moorea Gestion Patrimoniale has changed during January 2013.

KEY DATA AS AT 31 JULY 20

Fund net assets (EUR)	139 904 400	Net asset value per share (EUR)	1 054,80
-----------------------	-------------	---------------------------------	----------

PAST PERFORMANCE



Cumulative performance	1 month	3 months	6 months	Year-to-date	Annualised performance*
Moorea Fund - Gestion Patrimoniale	0,53%	4,25%	-8,44%	-8,41%	0,58%

Calendar year performance	2019	2018	2017	2016	2015
Moorea Fund - Gestion Patrimoniale	8,16%	-5,67%	8,07%	5,15%	-0,15%

Source: Société Générale Private Wealth Management as at 31/07/2020

Past performance should not be seen as an indication of future performance.

*Since inception

RISK DATA

Volatility	1 month	3 months	6 months	1 year	Since inception
Moorea Fund - Gestion Patrimoniale	6,71%	12,39%	15,16%	11,15%	5,77%

JULY 20

RETAIL EUR

LU0538387076

UCITS Risk/return grading (1)



Recommended investment horizon

3-5 years

Legal Form

UCITS Luxembourg SICAV

Management company

Société Générale Private Wealth Management S.A.

Custodian / Central administration

Société Générale Bank & Trust S.A.

Fund manager

David Seban-Jeantet

Inception date

7 January 2011

Currency

EUR

Valuation frequency

Daily

Subscriptions / Redemptions

Daily

Initial net asset value

1000

Minimum subscription

1 share

ISIN codes

RE	Retail EUR Acc.	LU0538387076
RE-D	Retail EUR Dist.	LU0859659996
RUHE	Retail USD Acc.	LU0979137147
RUHE-D	Retail USD Dist.	LU0979137493

Ongoing charges

RE 1,50% / 1,70%

RE-D 1,50% / 1,70%

RUHE 1,50% / 1,70%

RUHE-D 1,50% / 1,71%

Entry fees

Maximum 5%

Exit fees

None

Performance fee

15% of the increase of the net asset value over 6% out performance.

⁽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.

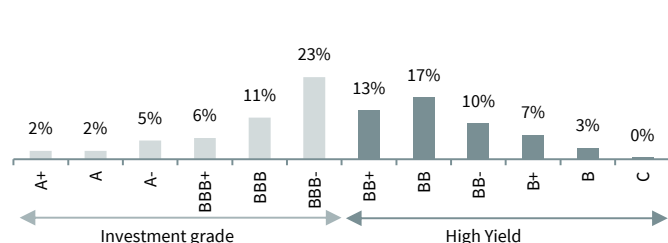
The prospectus, the KIID (Key Investor Information Document) and annual reports of the Fund are available at the website sgpwm.societegenerale.com and on request at the registered office of Moorea Fund, of the Management Company or of the Custodian Bank.

FIXED INCOME PORTFOLIO (67% of the total assets)

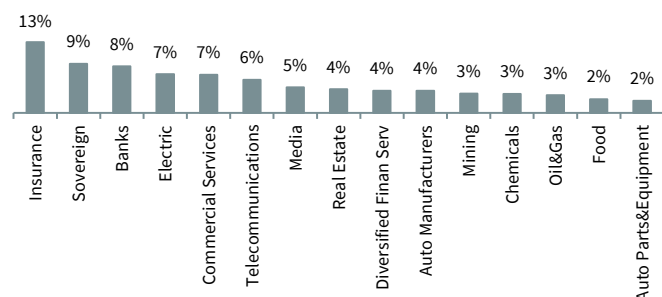
PORTFOLIO STATISTICS (%)

Yield to convention (bid)	2,93%
modified duration	4,29
Average maturity (in years)	5,29
average rating	BB+
Investment Grade	49,58%
High yield / NR	50,42%

RATING BREAKDOWN (%)



SECTOR BREAKDOWN (Top 15 sectors, %)



FIXED INCOME TOP 5 HOLDINGS (%)

Name	Weight
BTPS 2.55 09/15/41	2,08%
ORANOF 4 7/8 09/23/24	1,63%
BTPS 0.4 05/15/30	1,41%
RENAUL 1 1/4 06/24/25	1,39%
ERAFP 5 7/8 05/21/25	1,23%

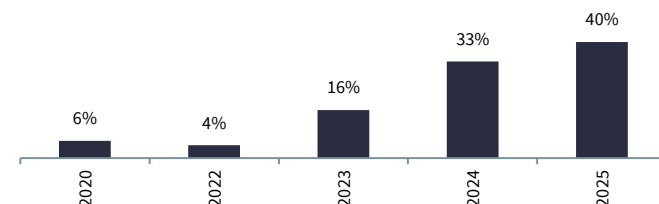
STRUCTURED PRODUCTS PORTFOLIO (29% of the total assets)

PORTFOLIO STATISTICS (%)

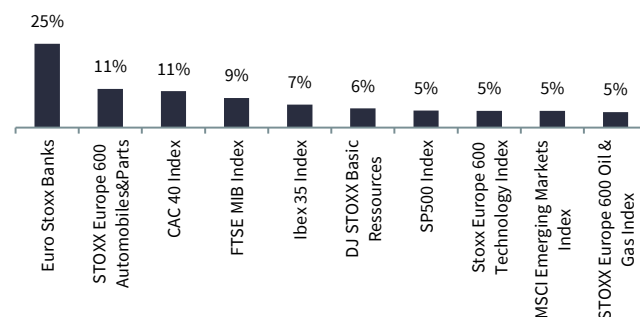
Average yield to maturity*	7,45%
Average coupon*	7,15%
Average residual maturity (in years)*	3,83
Average price*	83,78%
Average residual protection*	19,13%
Weight	29,11%

*Income Equity Structured Products

MATURITY BREAKDOWN (%)



UNDERLYING BREAKDOWN (%)



STRUCTURED PRODUCTS TOP 5 HOLDINGS (%)

Name	Weight
5Y EUR PHX+ WO 60% 70% FTSEMIB IBEX 6.30% P.A. 06092023	1,98%
5Y EUR PHX+ WO 60% 70% SXAP SX4P 5.68% P.A 07052024	1,78%
5Y EUR PHX+ WO 60% 70% SXPP SX5E 7% P.A. 11092023	1,66%
5Y EUR PHX+ WO 55% 70% SXAP SXPP 8.20% P.A 07032024	1,55%
5Y EUR PHX+ WO 60% SX5E SX7E 6.65% P.A 28032024	1,43%

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.

Source: Société Générale Private Wealth Management as at 31/07/2020

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 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.