

MOOREA FUND - GLOBAL CONSERVATIVE ALLOCATION PORTFOLIO

Monthly Factsheet

INVESTMENT OBJECTIVE

The investment objective of the Sub-Fund is to provide mid-term growth to investors from a diversified portfolio of investments. The portfolio will be actively managed, providing an active exposure to fixed income, equities and alternative investments, through mutual fund and direct holding investments picking. The overall risk of the fund is intended to be consistent with that of a conservative portfolio. The Sub-Fund is actively managed without reference to a benchmark. For the purpose of performance comparison only, the return of the Sub-Fund will be compared to the following benchmarks: MSCI USA, MSCI Europe, MSCI Japan, MSCI Emerging Markets, Ice BofAML Euro Gov, Ice BofAML Euro Corp, Ice BofAML Euro HY, HFRU HF Composite, LBMA Gold Price.

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 | | 0.43% | 0.78% | 1.74% | 7.44% | -0.06% | 1.73% | 1.01% |

| Calendar Year | 2023 | 2022 | 2021 | 2020 | 2019 |
|---------------|-------|---------|-------|-------|-------|
| Fund | 9.09% | -12.13% | 4.55% | 2.07% | 8.85% |

| Calendar Year | 2018 | 2017 | 2016 | 2015 | 2014 |
|---------------|--------|-------|------|------|------|
| Fund | -7.00% | 1.75% | - | - | - |

*Annualised performance

"Source : Société Générale Private Wealth Management"

RISK & VOLATILITY MEASURES

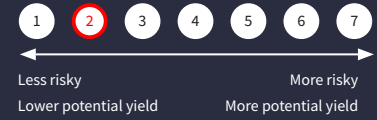
| | Volatility | | | Beta | Sharpe Ratio |
|-------------|------------|-----------|---------|-------|--------------|
| | 1 year | 3 years * | 5 years | | |
| Fund | 5.72% | 6.45% | 6.94% | 0.96% | -0.20% |

Source : Société Générale Private Wealth Management

MAY 2024

SHARE CLASS RETAIL EUR
LU1506378568

Synthetic Risk Indicator (SRI)



Overall Morningstar rating (2)

★★★★

SFDR

Article 8

Minimum Sustainable Investment

0%

Morningstar category

EUR Cautious Allocation - Global

Recommended investment horizon

3-5 years

Fund assets

EUR 208.18 M

NAV

EUR 269.75

Fund base currency

EUR

Share class currency

EUR

Inception date

25/10/2016

Legal Form

UCITS Luxembourg SICAV

Management Company

Société Générale Private Wealth Management S.A.

Manager Name

Vincent Delpech

Valuation / Subscriptions / Redemptions

Daily

Minimum subscription

1 share

Other share classes

One Off Costs

Entry Costs 5.00%

Exit Costs 0.00%

Ongoing Costs

Other Costs 1.60%

Transaction Costs 0.20%

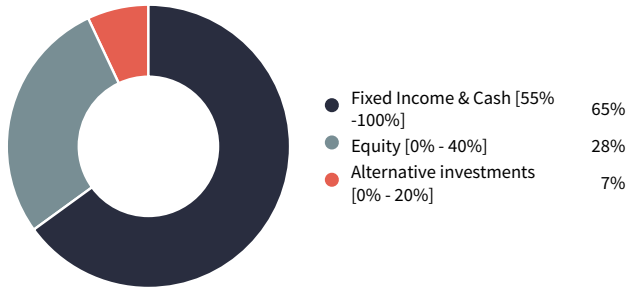
(1) Risk scale from 1 (lowest risk) to 7 (highest risk), the lowest category does not mean a risk-free investment. The risk and reward category shown is not guaranteed to remain unchanged and that the categorisation of the Sub-Fund may shift over time. The prospectus, the KIID (Key Investor Information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

(2) © 2024 Morningstar, Inc. all rights reserved. The information contained herein: (1) is proprietary to Morningstar and/or its information providers; (2) may not be reproduced or redistributed; and (3) is presented without warranty as to its accuracy, completeness or timeliness. Neither Morningstar nor its information providers shall be liable for any loss or damage arising from the use of this information.

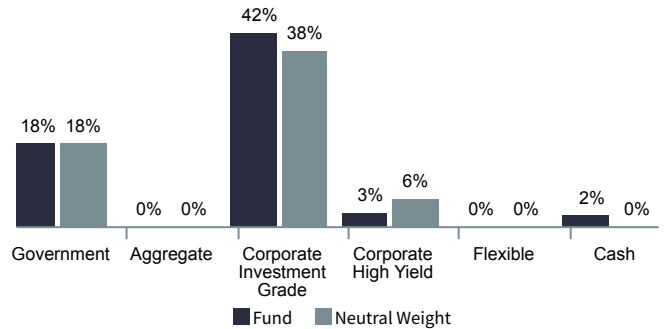
MOOREA FUND - GLOBAL CONSERVATIVE ALLOCATION PORTFOLIO

MAY 2024

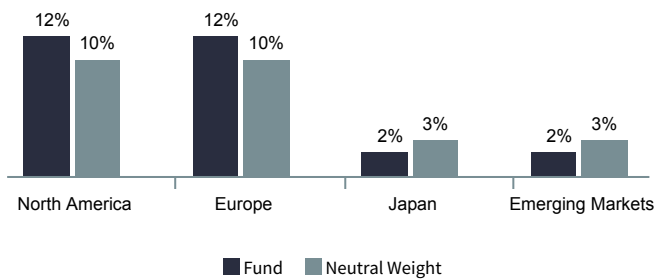
ASSET CLASS BREAKDOWN



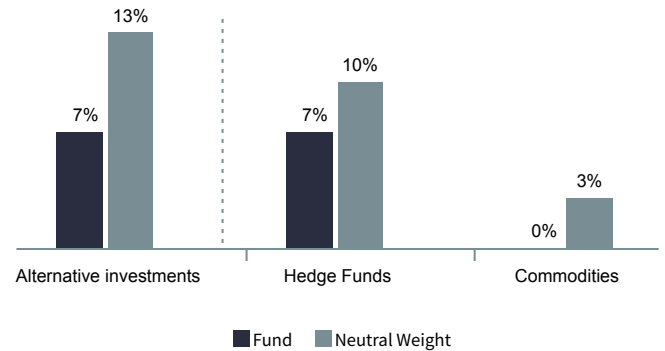
CASH AND FIXED INCOME BREAKDOWN



GEOGRAPHIC EQUITY BREAKDOWN



ALTERNATIVE INVESTMENT BREAKDOWN



PORTFOLIO HOLDINGS

| Equities and similar | | Bonds and similar | | Alternative investments | |
|--|-------|--|-------|---|------|
| North America | 27.8% | Corporate | 62.7% | Event Driven | 5.9% |
| Natixis International U.S. Growth Equity | 4.1% | Black Rock Euro Corporate Bond Fund | 13.1% | - | - |
| Robeco Capt Growth Funds US Premium Equity | 1.8% | 29 HAUSSMANN EURO CREDIT FCP | 15.6% | Global | - |
| Lyxor S&P 500 | 5.9% | iShares Euro High Yield Corporate Bond | 3.0% | - | - |
| Europe | 12.0% | iShares ETF Corp Bond ESG EUR | 13.1% | Long/Short Equity | 5.9% |
| BlackRock GF - Continental European Flexible | 2.3% | Government | 17.9% | Eleva Capital Absolute Return Europe Fund | 2.5% |
| Lyxor Stoxx Europe 600 | 6.0% | LYXOR EURO GOVERNMENT BOND 10-15Y (DR) | 7.7% | LYXOR NEWCITS IRL PLC EUR | 2.4% |
| Invesco Euro Equity Fund | 2.2% | UCITS ETF | 7.7% | WISDOM TREE ISSUER ICAV WISDOMTREE | 1.0% |
| Comgest Europe | 1.5% | 29 HAUSSMANN EURO OBLIGATIONS D'ETATS | 7.7% | ARTIFICIAL INTELLIGENCE | 1.0% |
| Japan | 2.0% | DNCA INVEST SICAV ALPHA BONDS EUR | 2.5% | Cash | 2.4% |
| Amundi MSCI Japan ETF | 2.0% | | | USD | 0.0% |
| Emerging | 1.9% | | | EUR | 2.3% |
| MOOREA FUND EMER MARKETS EQUITY | 1.0% | | | | |
| SICAV AMUNDI MSCI EMER MARKET ETF | 0.9% | | | | |

Source: Société Générale Private Wealth Management as at 31/05/2024.

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 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.