

Ofi Invest ESG Monétaire

Monthly Factsheet - Money Market Cash - March 2024



Investment Policy :

The Fund's objective is to provide investors with a short-term return in excess of ESTER. In particular, selection is based on a process that takes into account issuers' responsibility. The Fund is designed for institutional investors wishing to secure a higher return on their cash than the overnight rate, combining flexibility of use with minimal risk. One of the sources of the Fund's outperformance will be lengthening the maturity of investments.

Registered in :

FRA  ITL  PT 

Key Figures as of 27/03/2024

Net Assets of the unit (EUR M):	104 345,28
Total Net Asset (EUR M):	4 249,20
Annualised Return YTD:	ESTR +17 bps
WAM < 183d	12 days
WAL < 365d	144 days

Characteristics

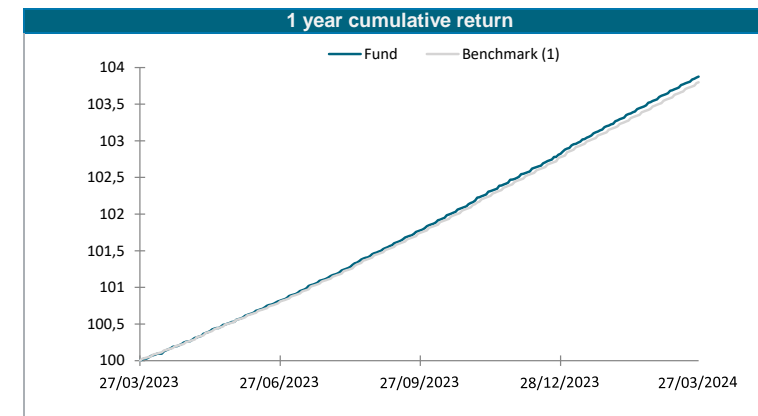
ISIN Code:	FR0011381227
Ticker:	MACIOFI FP Equity
AMF classification:	VNAV
Europe performance classification:	Money Market Cash
Benchmark ⁽¹⁾ :	Compounded ESTR
Management company:	Ofi Invest Asset Management
Main risks:	Risk of capital and performance Market risk: credit and fixed income
Fund manager(s):	Emir Hadzic - Daniel Bernardo
Legal form:	French FCP (Mutual Fund, UCITS V)
Distribution policy:	Capitalisation
Currency:	EUR
Inception date:	16/11/2009
Recommended investment horizon:	6 - 12 months
Valuation:	Daily
Subscription cut off:	D at 12:00
Redemption cut off:	D at 12:00
Settlement:	D+1
Subscription fees:	None
Redemption fees:	None
Outperformance fees:	15% above Benchmark + 5bp
Management fees and other administrative and operating expenses:	0,05%
Custodian:	SOCIETE GENERALE PARIS
Administrative agent:	SOCIETE GENERALE SECURITIES SERVICES NAV

(1) Benchmark: Compounded ESTR

Registered for distribution to institutional investors only.

Paying Agents : **Italy & Portugal** : Registered for distribution to institutional investors only.

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Risk Profile

Niveau :

1 2 3 4 5 6 7

Monthly return

0,30%	Fund
0,30%	Benchmark (1)

Source : Europerformance

Year To Date Return

1,02%	Fund
0,99%	Benchmark (1)

Source : Europerformance

Return & Volatility

	3 years (cum.)		2 years (cum.)		1 year		YTD		6 months	3 months
	Perf.	Volat.	Perf.	Volat.	Perf.	Volat.	Perf.	Volat.	Perf.	Perf.
Ofi Invest ESG Monétaire	4,20%	0,27%	4,73%	0,25%	3,85%	0,06%	1,02%	0,08%	2,05%	1,02%
Benchmark ⁽¹⁾	3,96%	0,26%	4,51%	0,24%	3,76%	0,05%	0,99%	0,00%	2,01%	0,99%

Source : Europerformance

Monthly returns

	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Year	Benchmark
2019	-0,01%	0,01%	0,00%	0,00%	-0,02%	-0,01%	0,00%	-0,01%	-0,02%	-0,01%	-0,02%	-0,02%	-0,12%	-0,35%
2020	-0,02%	-0,03%	-0,48%	0,00%	0,05%	0,11%	0,08%	0,01%	0,03%	0,01%	-0,02%	-0,02%	-0,28%	-0,42%
2021	-0,03%	-0,03%	-0,04%	-0,04%	-0,04%	-0,04%	-0,03%	-0,05%	-0,04%	-0,04%	-0,05%	-0,03%	-0,46%	-0,52%
2022	-0,05%	-0,06%	-0,04%	-0,04%	-0,05%	-0,09%	-0,01%	0,07%	0,00%	0,06%	0,13%	0,13%	0,07%	0,02%
2023	0,20%	0,20%	0,21%	0,22%	0,30%	0,27%	0,31%	0,33%	0,30%	0,36%	0,35%	0,34%	3,43%	3,32%
2024	0,36%	0,33%	0,30%										1,02%	0,99%

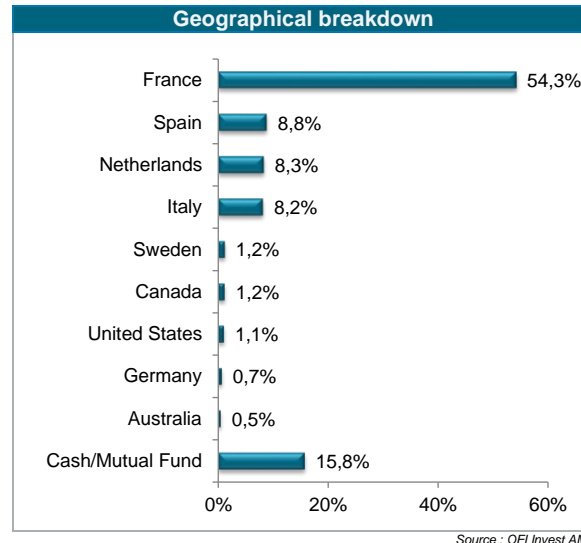
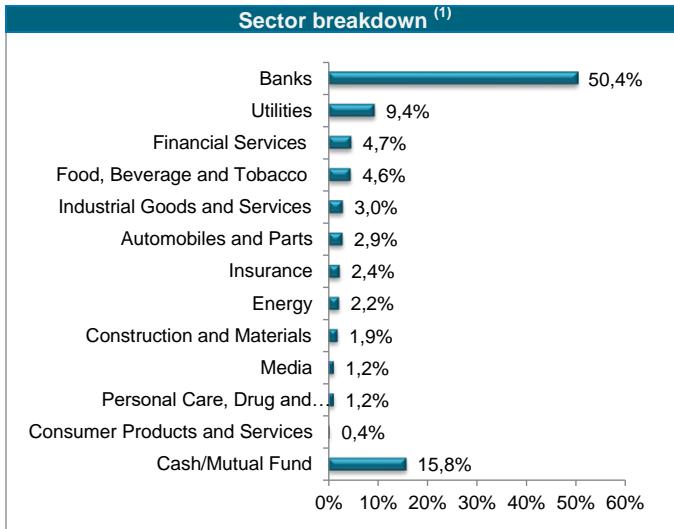
Source : Europerformance

CONTACT • Sales Department • 01 40 68 17 17 • service.client@ofi-invest.com

Ofi Invest Asset Management • A portfolio management company authorised by the AMF under number GP 92-12 • Intracommunity VAT no.: FR 51384940342 •
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Asset management strategy

The OFI INVEST ESG MONÉTAIRE portfolio mainly consists of NeuCP, ECP and fixed-rate treasury bonds, which account for 91.6% of net assets or around €3,892 million, with maturity equal to 156 days. Meanwhile, the long portion of the portfolio (FRNs and NeuMTNs) represents 0.5% or €21 million, with maturity close to 40 days. The portfolio's average term to maturity is 144 days.

The proportion of investments maturing at between one and 30 days is 33.6%. The most highly represented sector is banking, which accounts for 50.4% of net assets, followed by utilities at 9.4%.

Exposure to peripherals is 17%.

The fund's SRI coverage ratio is 96.4%.

SRI criterion 1 – female board members: 97.2% coverage; score of 41.97, vs. 36.90 for the universe as a whole.

SRI criterion 2 – issues financed: 91.75% coverage; score: 27.52, vs. 87.44 for the universe as a whole (lower scores are better).

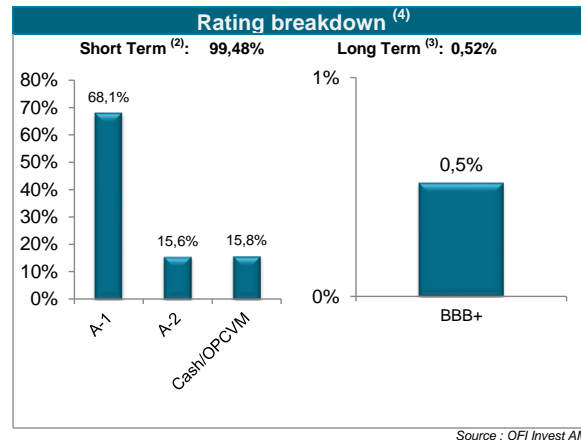
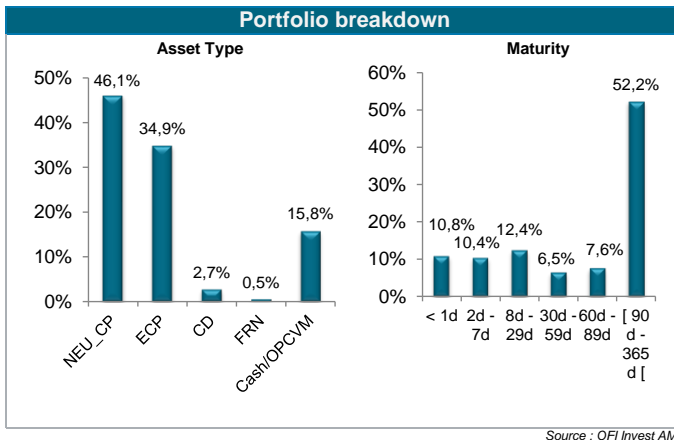
The OFI INVEST ESG MONÉTAIRE portfolio is currently returning around €STR + 17 bps (actuarial margin).

The fund's net assets at the month-end stood at **€4,249 million**.

OFI INVEST ESG MONÉTAIRE has delivered an annualised year-to-date return of 4.10%, compared with 3.92% for compounded €STR over the same period, **equating to €STR + 17 bps, and is ranked tenth out of 63 funds** in the Eurozone Regular Treasury category (source: Europeperformance).

The fund generated an annualised monthly return of 3.99%, equating to €STR + 8 bps. For reference, **OFI INVEST ESG MONÉTAIRE is ranked seventh out of 55 funds over a three-year period.**

Emir Hadzic - Daniel Bernardo - Fund Managers



Top 10

Name	Weight
BPCE	8,85%
CONFEDERATION NATIONALE DU CRE	8,25%
CREDIT AGRICOLE	7,06%
ING GROUPE	5,26%
BNP PARIBAS	4,60%
LA POSTE	4,11%
FEDERAL FINANCE GESTION	3,95%
BANCO SANTANDER	3,90%
CPR ASSET MANAGEMENT	3,82%
BBVA (BANCO BILBAO VIZCAYA ARGENTARI)	3,49%
TOTAL	53,29%

Source : OFI Invest AM

(1) ICB Classification (level 2)

(2) Short Term: maturity at purchase < 1 year

(3) Long Term: maturity at purchase > 1 year

(4) Minimum ratings : High credit quality (internal analysis, cf. "CRA" directive)

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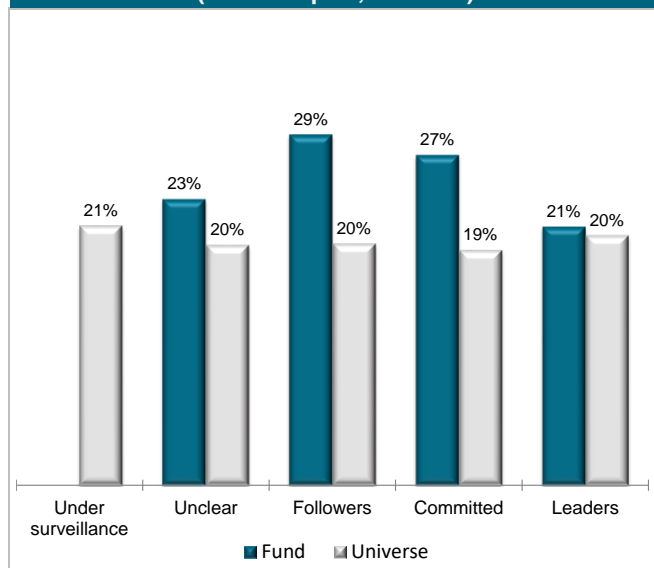
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SRI assessment of the fund* (Covered part, rebased)



Fund covered to (1) : 96.4%

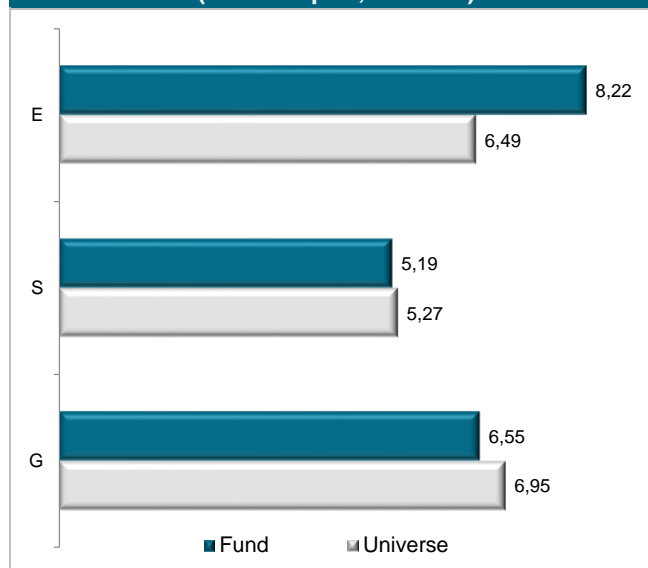
Universe covered to : 100%

Breakdown by SRI category: under OFI's SRI methodology, corporate issuers are subjected to non-financial analysis based on the key issues facing each sector. Companies are then compared among themselves and classified into five categories.

(1) Without cash

Universe : CAT_ISR_MONETAIRE_restraint

Scores for each ESG area* (Covered part, rebased)



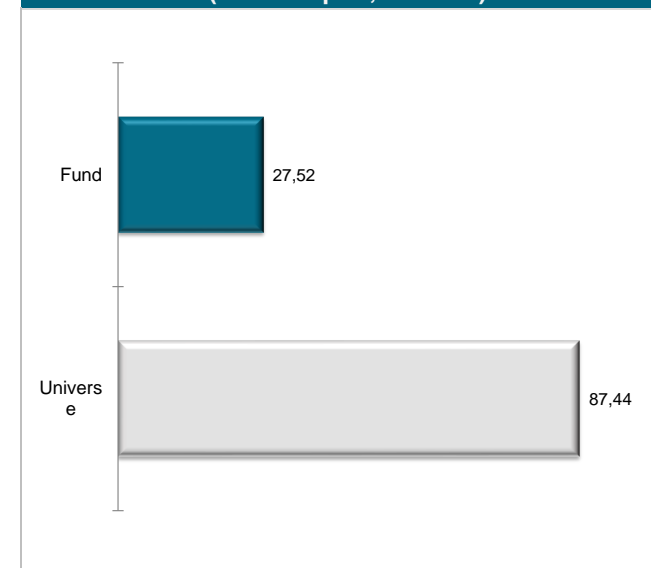
Fund covered to (2) : 93.66%

Universe covered to : 88.84%

ESG : Environmental, Social and Governance

(2) Without cash and OPCVM

Emissions financed (tCO2eq/€m) (Covered part, rebased)



Fund covered to (2) : 91.75%

Universe covered to : 93.8%

Emissions financed: emissions generated indirectly by an investor by the companies that investor finances. These are calculated as follows: amount of holding x company's total carbon emissions / company's total liabilities (€m). They are expressed in metric tons of CO2 equivalent per million euros invested.

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