

# OFI Invest ESG Equity Climate Focus Part I

FRO000981441

30/06/2026

Marketed in      

Six Financial Information star rating<sup>(1)(2)</sup>  
Environmentally themed equities 



|                                 |             |              |
|---------------------------------|-------------|--------------|
| ▶ Fund net assets               | 194,68 M€   |              |
| ▶ Net assets per unit           | 45,28 M€    |              |
| ▶ Net asset value               | 5 537,23 €  |              |
| ▶ Monthly return <sup>(1)</sup> | <b>Fund</b> | <b>Index</b> |
|                                 | 3,25%       | 3,01%        |



## Managers



Arnaud Bauduin



Françoise Labbé

Teams are subject to change



## Risk profile<sup>(3)</sup>



## Recommended investment period

More than 5 years



## SFDR<sup>(3)</sup> Article 8

|                             |             |                 |
|-----------------------------|-------------|-----------------|
|                             | <b>Fund</b> | <b>Universe</b> |
| ▶ ESG rating <sup>(3)</sup> | 6,92        | 6,92            |
| ▶ ESG note coverage         | 100,00%     | 99,70%          |

## Investment strategy

This equity fund aims to outperform the STOXX Europe 600 ex UK with Net Dividends Reinvested over a minimum investment period of five years. It is invested in those European companies that are the most committed to environmental issues. It also favours companies actively involved in the energy and ecological transitions.

## Key characteristics

Share class creation date  
**14/03/1997**

Share class launch date  
**14/03/1997**

Management company  
**Ofi Invest Asset Management**

Legal form  
**Mutual fund (FCP)**

AMF classification  
**International equities**

Appropriation of income  
**Accumulation**

Valuation frequency  
**Daily**

Bloomberg ticker  
**OFIMLEA FP**

NAV publication  
**www.ofi-invest-am.com**

Maximum management fees incl. taxes  
**1,30%**

Management fees and other administrative and operating expenses  
**1,31%**

Benchmark  
**STOXX® Europe 600 ex UK**

(1) Past performance is not a reliable indicator of future performance. It is calculated based on net asset value and net of all fees applicable to the fund. (2) References to rankings, awards or labels are not a reliable indicator of the fund's or its manager's future performance. (3) For definitions, please refer to the "Glossary" page at the end of the document.

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Performance & risks

## ▶ Performance over time<sup>(1)</sup> (base: 100 at 06/30/2021)



## ▶ Cumulative return<sup>(1)</sup>

| As %     | Fund   | Index  | Relative |
|----------|--------|--------|----------|
| YTD*     | 9,53   | 10,78  | -1,25    |
| 1 month  | 3,25   | 3,01   | 0,25     |
| 3 months | 13,23  | 13,31  | -0,08    |
| 6 months | 9,53   | 10,78  | -1,25    |
| 1 year   | 15,30  | 21,32  | -6,02    |
| 2 years  | 15,00  | 31,28  | -16,28   |
| 3 years  | 21,10  | 48,94  | -27,85   |
| 5 years  | 14,00  | 61,51  | -47,51   |
| 8 years  | 66,57  | 107,00 | -40,43   |
| 10 years | 101,55 | 151,81 | -50,27   |

\*YTD: Year to date

## ▶ Annual return<sup>(1)</sup>

| As %     | 2016  | 2017  | 2018   | 2019  | 2020  | 2021  | 2022   | 2023  | 2024  | 2025   |
|----------|-------|-------|--------|-------|-------|-------|--------|-------|-------|--------|
| Fund     | -1,92 | 11,75 | -9,67  | 35,03 | 10,80 | 18,53 | -21,77 | 13,13 | 1,84  | 8,93   |
| Index    | 1,73  | 10,58 | -10,77 | 26,82 | -1,99 | 24,91 | -11,03 | 17,48 | 6,93  | 20,27  |
| Relative | -3,65 | 1,17  | 1,10   | 8,22  | 12,79 | -6,38 | -10,74 | -4,35 | -5,08 | -11,34 |

## ▶ Monthly returns<sup>(1)</sup>

| %    | Jan.   | Febr. | March | Apr.  | May   | June  | July  | August | Sept. | Oct.  | Nov.  | Dec.  |
|------|--------|-------|-------|-------|-------|-------|-------|--------|-------|-------|-------|-------|
| 2022 | -10,81 | -2,96 | 0,34  | -1,99 | -1,41 | -9,10 | 10,58 | -6,70  | -7,00 | 3,94  | 7,11  | -3,99 |
| 2023 | 8,31   | 1,04  | 1,61  | -0,08 | 0,10  | 2,05  | -0,11 | -3,53  | -4,59 | -4,43 | 8,50  | 4,54  |
| 2024 | -0,04  | 1,51  | 3,25  | -1,45 | 4,75  | -2,31 | 1,88  | 1,07   | 0,39  | -5,27 | -0,72 | -0,85 |
| 2025 | 3,66   | 1,47  | -6,32 | 0,93  | 5,39  | -1,27 | 0,03  | -1,05  | 1,06  | 0,68  | 2,02  | 2,47  |
| 2026 | 3,20   | 3,74  | -9,65 | 6,05  | 3,41  | 3,25  |       |        |       |       |       |       |

## ▶ Key risk indicators<sup>(3)</sup>

| As %   | Volatility |       | Maximum drawdown |        | Recovery period |       | Tracking error | Information ratio | Sharpe ratio | Bêta | Alpha |
|--------|------------|-------|------------------|--------|-----------------|-------|----------------|-------------------|--------------|------|-------|
|        | Fund       | Index | Fund             | Index  | Fund            | Index |                |                   |              |      |       |
| 1 an   | 15,38      | 13,70 | -12,25           | -9,91  | 87              | 63    | 3,28           | -1,69             | 0,71         | 1,10 | -0,15 |
| 3 ans  | 14,95      | 13,68 | -18,75           | -16,03 | 264             | 41    | 3,93           | -1,76             | 0,28         | 1,05 | -0,15 |
| 5 ans  | 16,31      | 14,51 | -28,90           | -21,60 | 1198            | 301   | 5,01           | -1,40             | 0,01         | 1,07 | -0,15 |
| 8 ans  | 17,45      | 17,09 | -30,20           | -35,36 | 208             | 358   | 5,33           | -0,53             | 0,28         | 0,97 | -0,05 |
| 10 ans | 16,32      | 16,03 | -30,20           | -35,36 | 208             | 358   | 5,27           | -0,42             | 0,36         | 0,96 | -0,04 |

Source : Six Financial Information

(1) Past performance is not a reliable indicator of future performance. The value of an investment in the fund may go down as well as up. Performance is calculated based on net asset value and net of all fees applicable to the fund. Calculated performance for indices made up of more than one index is rebalanced monthly. (3) For definitions, please refer to the "Glossary" page at the end of the document.

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Portfolio structure

## ► Breakdown by sector<sup>(4)</sup>

| En %   | Fund | Index |
|--|------|-------|
| Industrial goods and services                | 16,1 | 16,0  |
| Technology                                   | 13,7 | 11,8  |
| Banking                                      | 12,9 | 13,8  |
| Health care                                  | 11,5 | 12,5  |
| Energy                                       | 6,8  | 5,1   |
| Insurance                                    | 6,0  | 6,5   |
| Utilities                                    | 5,5  | 4,6   |
| Consumer products and services               | 5,4  | 4,8   |
| Chemicals                                    | 5,3  | 2,5   |
| Food, beverages and tobacco                  | 4,8  | 4,8   |
| Construction and materials                   | 3,7  | 4,3   |
| Financial services                           | 1,6  | 3,8   |
| Telecommunications                           | 1,2  | 3,1   |
| Automobiles and parts                        | 1,1  | 1,7   |
| Travel and leisure                           | -    | 0,6   |
| Personal care, pharmacies and grocery stores | -    | 0,8   |
| Media  | -    | 0,4   |
| Real estate                                  | -    | 1,0   |
| Retail trade                                 | -    | 0,8   |
| Basic resources                              | -    | 1,1   |
| UCI  | -    | -     |
| Cash/liquidity invested                      | 4,2  | -     |

## ► Key positions (excl. investment funds/cash/derivatives)

| As %   |                          |     |
|--|--------------------------|-----|
|  | ASML HOLDING NV          | 6,6 |
| NL   | Technology               |     |
|  | INFINEON TECHNOLOGIES AG | 3,9 |
| DE   | Technology               |     |
|  | ALLIANZ                  | 3,2 |
| DE   | Insurance                |     |
|  | BANCO SANTANDER SA       | 3,0 |
| ES   | Banking                  |     |
|  | ASTRAZENECA PLC          | 3,0 |
| GB   | Health care              |     |

## ► Geographical breakdown

| As %                    | Fund | Index |
|-------------------------|------|-------|
| Germany                 | 23,8 | 16,6  |
| France                  | 22,1 | 18,1  |
| Netherlands             | 11,0 | 13,5  |
| Switzerland             | 9,8  | 18,3  |
| Italy                   | 9,6  | 6,8   |
| Denmark                 | 5,4  | 3,5   |
| Spain                   | 3,0  | 7,4   |
| United Kingdom          | 3,0  | 0,1   |
| Finland                 | 2,7  | 2,6   |
| Austria                 | 1,9  | 0,8   |
| Sweden                  | 1,8  | 6,0   |
| Belgium                 | 1,6  | 2,0   |
| Portugal                | -    | 0,3   |
| Other countries         | -    | 4,0   |
| UCI                     | -    | -     |
| Cash/liquidity invested | 4,2  | -     |

## ► Breakdown by currency (excl. investment funds)

| As %             | Fund |
|------------------|------|
| EUR              | 77,0 |
| CHF              | 12,5 |
| DKK              | 5,5  |
| Other currencies | 5,0  |

## ► Breakdown by market capitalisation (excl. investment funds/cash/derivatives)

| As %                   | Fund |
|------------------------|------|
| Small caps (<€500m)    | 0,0  |
| Mid caps (€500m–€10bn) | 4,0  |
| Large caps (>€10bn)    | 96,0 |

## ► Profile/Key figures

|  |      |
|--|------|
| Number of holdings                       | 53   |
| Equity exposure ratio (%) <sup>(6)</sup> | 95,8 |

(4) Securities and sectors are presented for information only and may be missing from the portfolio at certain times. This is not a recommendation to buy or sell. (6) Equity exposure, excluding solidarity-based securities

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### ▶ Investment commentary

Onwards and upwards: the war in Iran is theoretically over, negotiations are underway to settle differences, the Strait of Hormuz has reopened, oil prices have come down, inflation fears have receded, the US economy is holding up well and central banks are divided, with the Fed holding rates unchanged following the ECB's rate hike. While investor sentiment on AI is less clear-cut in light of share price weakness among US hyperscalers (amid doubts about their ability to generate returns on those investments), companies continue to strike a decidedly optimistic tone, with demand for semiconductor and energy equipment continuing to grow steadily. Performance continues to vary widely among the benchmark's constituents. While consumer-related stocks are faring better, those perceived to be losing out in the AI race are struggling to recover. Lastly, corporate news flow remains strong, with M&A announcements (Italian banks, Segro, Intertek, Tate & Lyle) and, above all, SpaceX's historic US IPO.

The portfolio outperformed the Stoxx 600 ex-UK NDR in the month.

Consumer stocks in the portfolio performed well, with Givaudan and Danone (as well as Symrise and Heineken) rallying strongly as investors began rotating into high-quality defensive companies with depressed valuations. Similarly, KPN also fared well in a telecoms sector unsettled by the disruptive potential of SpaceX. Meanwhile, negative contributors included SAP, whose May rally did not continue into June; energy stocks (Ørsted, Vestas, Technip), hit by falling oil prices; and BMW, which issued a profit warning amid difficult trading conditions in China.

In the course of the month, we continued to sell Infineon and Prysmian in order to invest in more defensive stocks with more reasonable multiples.

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### ▶ Additional characteristics

|                                     |   |
|-------------------------------------|---|
| Fund inception date                 | 14/03/1997  |
| Key risks                           | The investment in the product or strategy involves specific risks, which are detailed in the UCITS Prospectus available at: <a href="https://www.ofi-invest-am.com/com">https://www.ofi-invest-am.com/com</a> . |
| Last ex-dividend date               | -   |
| Net amount at last ex-dividend date | -   |
| Statutory auditors                  | Grant Thornton  |
| Currency                            | EUR (€)   |
| Subscription cut-off time           | 12:00   |
| Redemption cut-off time             | 12:00   |
| Settlement                          | J + 2   |
| Min. initial investment             | -   |
| Min. subsequent investment          | -   |
| SICAV name                          | -   |
| Sub-fund name                       | -   |
| Valuation agent                     | Société Générale Paris  |
| Depositary                          | Société Générale Paris  |

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Glossary

|  |  |   |
|--|--|---|
| <p><b>ALPHA</b></p> <p>Alpha is equal to the average return on the product, i.e. the value added by the manager after deducting market influences over which the manager has no control. This calculation is expressed as a percentage.</p>  | <p><b>BETA</b></p> <p>Beta is an indicator of a fund's sensitivity relative to its benchmark. A fund with a beta of less than 1 is likely to fall less than its benchmark, while a fund with a beta of greater than 1 is likely to fall further than its benchmark.</p>  | <p><b>RECOVERY PERIOD</b></p> <p>The recovery period (expressed in days) is the number of days needed to recoup the losses incurred after a maximum loss is sustained. Maximum loss is the largest loss the fund has experienced.</p>   |
| <p><b>SRR</b></p> <p>The SRR (Synthetic Risk &amp; Reward Indicator: Risk indicator based on the volatility over a period of 260 weeks). Historic data such as those used to calculate the synthetic indicator may not be a reliable indication of the future risk profile. The risk category associated with this Fund is not guaranteed and may change over time. The lowest category does not mean «riskfree».</p>  | <p><b>TRACKING ERROR</b></p> <p>Tracking error is a measure of the risk taken by a fund relative to its benchmark. It is given by the annualised standard deviation of a fund's performance relative to its benchmark. The lower the tracking error, the closer the fund's risk profile is to that of its benchmark.</p>   | <p><b>VOLATILITY</b></p> <p>Volatility denotes the annualised standard deviation of returns in a historical series (fund/index). It quantifies a fund's risk by indicating how dispersed around the average the fund's returns are. The volatility of a money market fund is typically less than 1%. It is around 0.4% (or 40 basis points of volatility) for such funds. However, the volatility of an equity fund, which is invested in a riskier asset class, is often greater than 10%.</p> |
| <p><b>SHARPE RATIO</b></p> <p>The Sharpe ratio measures the difference between the return on a portfolio and the risk-free rate of return (i.e. the risk premium), divided by the standard deviation of the return on that portfolio (volatility). A high Sharpe ratio is considered good.</p>   | <p><b>SFDR</b></p> <p>The SFDR (Sustainable Finance Disclosure Regulation) is a regulation intended to promote sustainability in the European financial sector. In particular, it proposes a typology to better identify assets falling under the banner of sustainable finance, notably through three categories: Article 6, Article 8 and Article 9 funds.</p> | <p><b>SRI</b></p> <p>The SRI (Synthetic Risk Indicator) provides an assessment of the product's risk relative to that of other products. It indicates the probability of the product incurring losses in the event of market movements or of us not being able to pay you. The risk indicator assumes that you will hold the product for the minimum recommended investment period.</p>   |
| <p><b>SIX FINANCIAL STAR RATING</b></p> <p>The rating is based on the analysis of the return and risk of each fund within its Europe performance category, using a minimum three-year track record. A score is calculated by comparing the fund's performance and volatility with those of its category index, and then converted into a number of stars according to a quintile ranking. A "junior" rating is applied to funds with a two- to three-year history, by linking their performance to their category index to reach the required three years. Categories or funds that are too heterogeneous, insufficiently documented, or with incomplete data are excluded from the process.</p> | <p><b>MAXIMUM DRAWDOWN</b></p> <p>The maximum drawdown is the return over the worst possible investment period. It indicates the maximum loss an investor could have sustained if they had invested in the fund at the peak of the observation period and liquidated their investment at the lowest point in that period.</p>                                    | <p><b>INFORMATION RATIO</b></p> <p>The information ratio is an indicator of the extent to which a fund has underperformed or outperformed its benchmark. A positive information ratio indicates outperformance. The higher the information ratio, the better the fund. The information ratio indicates the extent to which a fund has outperformed an index, taking into account the risk incurred.</p>   |

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