



Ofi Invest ESG Monétaire

Monthly Factsheet - Money Market Cash - April 2023



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 : ITL  FR  PT 

Key Figures as of 27/04/2023

| | |
|---------------------------------|--------------|
| Net Assets of the unit (EUR M): | 100 720,44 |
| Total Net Asset (EUR M): | 4 898,51 |
| Annualised Return YTD: | ESTR +17 bps |
| WAM < 183d | 4 days |
| WAL < 365d | 141 day(s) |

Characteristics

| | |
|---------------------------------|---|
| ISIN Code: | FR0011381227 |
| Ticker: | MACIOFI FP Equity |
| AMF classification: | VNAV |
| Europerformance 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 |
| Ongoing charge: | 0,05% |
| Custodian: | SOCIETE GENERALE PARIS |
| Administrative agent: | SOCIETE GENERALE SECURITIES SERVICES NAV |

(1) Benchmark: Compounded ESTR

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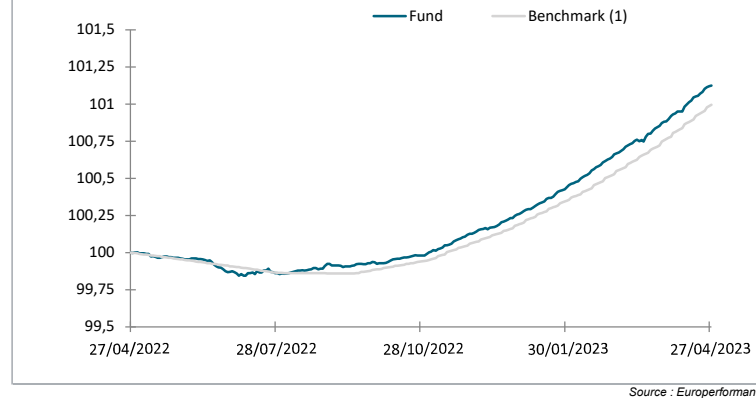
Paying Agents : **Italy & Portugal** : Registered for distribution to institutional investors only.

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Principal activity (APE) code 6630Z • 22 rue Vernier 75017 Paris • Tel.: + 33 (0)1 40 68 17 17 • Fax: + 33 (0)1 40 68 17 18 • www.ofi-invest-am.com

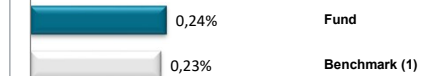
1 year cumulative return



Risk Profile

Niveau : **1** 2 3 4 5 6 7

Monthly return



Year To Date Return



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 | 0,72% | 0,16% | 0,62% | 0,18% | 1,13% | 0,20% | 0,86% | 0,07% | 1,14% | 0,66% |
| Benchmark ⁽¹⁾ | 0,01% | 0,14% | 0,46% | 0,16% | 1,00% | 0,17% | 0,80% | 0,06% | 1,05% | 0,62% |

Source : Europerformance

Monthly returns

| | Jan. | Feb. | Mar. | Apr. | May | Jun. | Jul. | Aug. | Sep. | Oct. | Nov. | Dec. | Year | Benchmark |
|------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|-----------|
| 2018 | -0,01% | -0,02% | -0,03% | -0,02% | -0,07% | -0,02% | 0,00% | -0,02% | 0,00% | -0,02% | -0,02% | -0,02% | -0,25% | -0,32% |
| 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% | -0,04% | -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% | 0,24% | | | | | | | | | 0,86% | 0,80% |

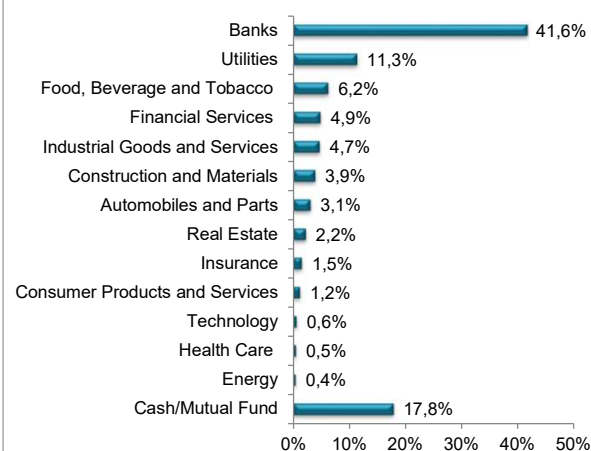
Source : Europerformance

Ofi Invest ESG Monétaire

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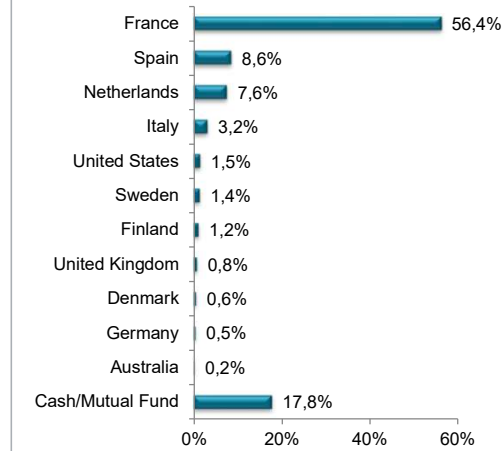


Sector breakdown ⁽¹⁾



Source : OFI Invest AM

Geographical breakdown



Source : OFI Invest AM

Asset management strategy

The OFI INVEST ESG MONÉTAIRE portfolio mainly consists of NeuCP, ECP and fixed-rate treasury bonds, which account for 78.45% of net assets or around €4,153 million, with maturity equal to 169 days. Meanwhile, the long portion of the portfolio (FRNs and NeuMTNs) represents 4.8% or €235 million, with maturity close to 158 days.

The portfolio's average term to maturity is 141 days.

The proportion of investments maturing between one and 30 days is 29%. The most highly represented sector is banking, which accounts for 41.6% of net assets, followed by utilities at 11.3%.

Exposure to peripherals is 11.8%.

The fund's SRI coverage ratio is 99.5%.

SRI criterion 1 – female board members: 96% coverage; score of 42.5, vs. 35.96 for the universe as a whole.

SRI criterion 2 – issues financed: 96% coverage; score: 42.5, vs. 86.45 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).

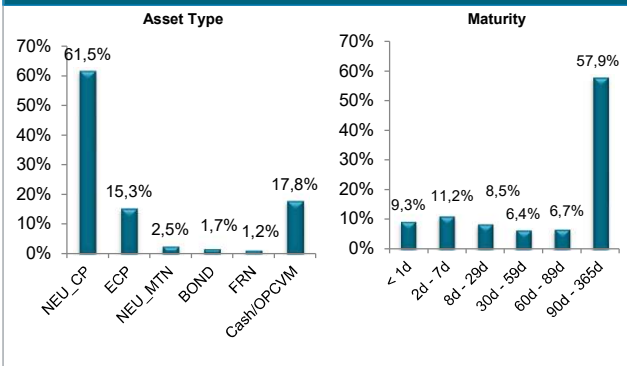
The fund's net assets at the month-end stood at **€4,899 million**.

OFI INVEST ESG MONÉTAIRE has delivered annualised year-to-date performance of +2.61%, compared with +2.39% for compounded €STR over the same period, **equating to €STR + 22 bps, and is ranked third out of 61 funds** in the Eurozone Regular Treasury category (source: Euromoney).

The fund posted an annualised monthly performance of +3.07%, equating to €STR + 17 bps. For reference, **OFI INVEST ESG MONÉTAIRE is ranked fourth out of 56 funds over a three-year period.**

Emir Hadzic - Daniel Bernardo - Fund Managers

Portfolio breakdown

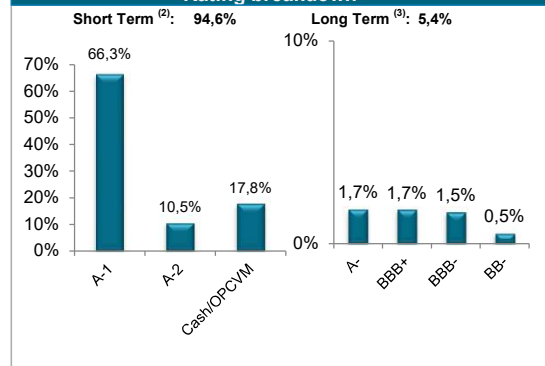


Source : OFI Invest AM

(1) ICB Classification (level 2)

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

Rating breakdown ⁽⁴⁾



Source : OFI Invest AM

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

Top 10

| Name | Weight |
|--------------------------------|---------------|
| CREDIT AGRICOLE GROUPE | 8,04% |
| CONFEDERATION NATIONALE DU CRE | 7,92% |
| BPCE GROUPE | 6,60% |
| ING GROUPE | 5,72% |
| LA BANQUE POSTALE | 5,24% |
| BNP PARIBAS | 3,85% |
| ENEL | 3,10% |
| EDF | 2,87% |
| ENGIE | 2,25% |
| VEOLIA ENVIRONNEMENT | 2,10% |
| TOTAL | 47,70% |

Source : OFI Invest AM

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

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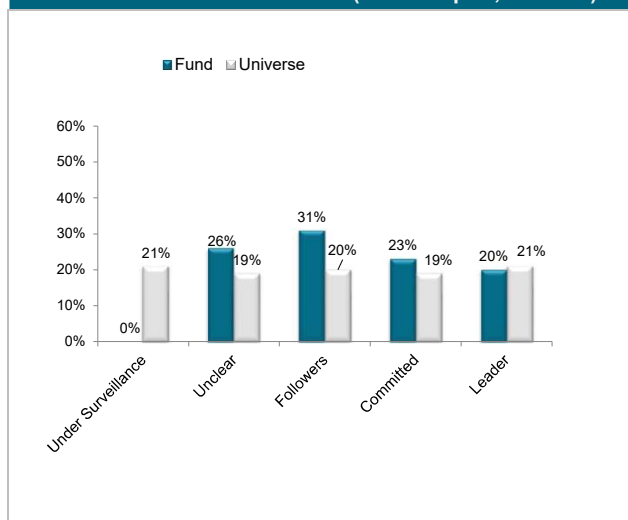
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SRI assessment of the fund (Covered part, rebased)



Fund covered to (1) 99,5%
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

(1) Without cash and UCITS

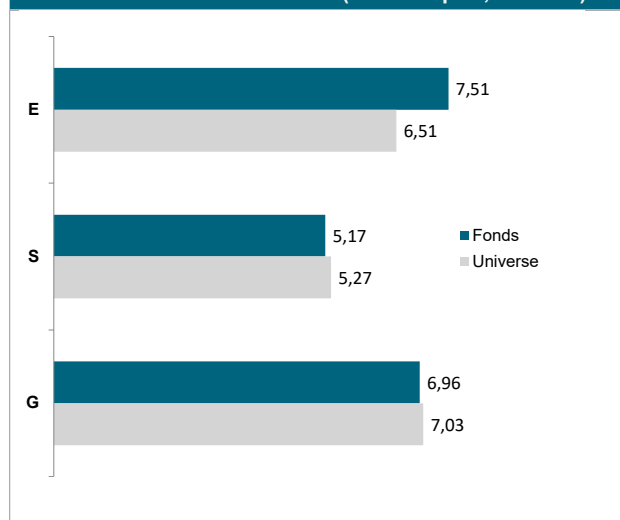
Universe : Categ ISR MONETAIRE

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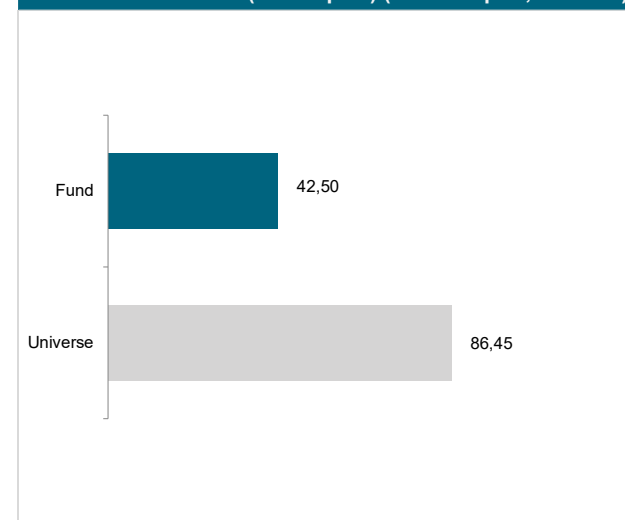
Scores for each ESG area* (Covered part, rebased)



Fund covered to (1) 100%
Universe covered to 88%

ESG : Environmental, Social and Governance

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



Fund covered to (1) 96%
Universe covered to 94%

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.