Société d'Investissement à Capital Variable (SICAV)
An open-ended investment company organised
under the laws of Luxembourg
R.C.S. Luxembourg B 99.003

SEMI-ANNUAL REPORT
for the period ended 30 June 2026

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Subscriptions cannot be received on the basis of financial reports. Subscriptions are valid only if made on the basis of the current Prospectus or the Key Investor Information Documents ("KIID"), supplemented by the audited annual report or the unaudited semi-annual report, if published thereafter.

Except any notification, all figures disclosed in this report are in Euro. The information contained in this report is historical and not necessarily indicative of future performance.

ADMINISTRATION

Board of Directors of the Fund

Eric Bertrand
Director General
Ofi Invest Asset Management
Paris

Jean-Marie Mercadal
Director
Syncicap Asset Management Ltd
Paris

Melchior Von Muralt
Director
De Pury Pictet Turrettini & Cie S.A.
Genève

Franck Dussoge
Director
AAA advisor

Francis Weber
Independent Director

Karine Delpas
Director
Groupe Macif
Paris

Guillaume Poli
Director
Ofi Invest Asset Management
Paris

Registered Office

J.P. Morgan SE, Luxembourg

6, route de Trèves
L-2633 Senningerberg

Depositary, Administration, Domiciliation and Registrar & Transfer Agent

J.P. Morgan SE, Luxembourg

6, route de Trèves
L-2633 Senningerberg

Principal Distributor

Ofi Invest Asset Management

127-129, quai du président Roosevelt
92130 Issy-les-Moulineaux

Management Company

Ofi Invest LUX

20, rue Dicks
L-1417 Luxembourg

Investment Advisor

Ofi Invest Asset Management
127-129, quai du président Roosevelt
92130 Issy-les-Moulineaux

Auditor

PricewaterhouseCoopers Assurance, Société coopérative

2, rue Gerhard Mercator
BP 1443
L-1014 Luxembourg

Legal Advisor

Arendt & Medernach S.A.

41A, avenue J.F. Kennedy
L-2082 Luxembourg

INVESTMENT SUB-MANAGERS

Ofi Invest ESG Global Emerging Debt
SYNCICAP Asset Management Limited
6/F Alexandra House, 18 Chater Road
Central
Hong Kong

SSP / M – (ZAD) European Equity
Zadig Asset Management S.A.
35, boulevard du Prince Henry
L-1724 Luxembourg
Grand Duchy of Luxembourg

SSP / M – (ABE) US Equity
AllianceBernstein L.P.
1345 Avenue of the Americas
New York 10105
United States of America

SSP / M – (PNI) Euro Equity
Amundi Ireland Limited
1, George's Quay Plaza
George's Quay
Dublin 2
Ireland

SSP / M – (LZA) Euro Equity
Lazard Frères Gestion SAS
25, rue de Courcelles
F-75008 Paris
France

Ofi Invest ESG Actions Climat Europe
Ofi Invest Asset Management
20-22, rue Vernier
75017 Paris
France

INFORMATION TO THE SHAREHOLDERS

The Annual General Meeting of Shareholders is held at the registered office of the Company in Luxembourg on the twenty-sixth of the month of May at 4.00 p.m. (local time, each year). If such day is not a Business Day, the meeting is held on the following Business Day.

The shareholders of any class or Sub-Fund may hold, at any time, general meetings to decide on any matters which relate exclusively to such class or Sub-Fund.

Notice to shareholders is given in accordance with Luxembourg law. The notice specifies the place and time of the meeting, the conditions of admission, the agenda, the quorum and the voting requirements.

The accounting year of the Company starts on the first of January of each year and ends on the last day of December of the same year. The combined financial accounts of the Company are expressed in Euro. Financial accounts of each Sub-Fund are expressed in the denominated currency of the relevant Sub-Fund.

The annual report containing the audited financial accounts of the Company and of each of the Sub-Funds in respect of the preceding financial period is sent to shareholders at their address appearing on the register, at least 15 days before the Annual General Meeting. An unaudited half yearly report is kept at shareholders' disposal upon request within two months of the end of the relevant half year. Annual reports are also kept at shareholders' disposal upon request within four months of the end of the relevant year.

Statement of Net Assets
As at 30 June 2026
(Expressed in Euro)

	Ofi Invest ESG Global Emerging Debt EUR	SSP / M – (ZAD) European Equity EUR	SSP / M – (ABE) US Equity EUR	SSP / M – (PNI) Euro Equity EUR
Assets				
Investments in securities at cost	75,238,713	130,379,009	81,032,036	62,955,084
Unrealised gain/(loss)	(944,144)	7,609,164	15,175,323	16,258,679
Investments in securities at market value	74,294,569	137,988,173	96,207,359	79,213,763
Cash at bank and at brokers	2,047,897	1,697,089	2,510,589	824,440
Receivables on investments sold	–	–	293,672	317,781
Dividends receivable	(2,148)	–	41,034	6,172
Interest receivable	1,342,555	–	–	–
Tax reclaims receivable	38,526	445,093	3,903	552,404
Unrealised gain on forward currency exchange contracts	153,337	–	–	–
Other assets	1,189	1,190	1,189	1,220
Total assets	**77,875,925**	**140,131,545**	**99,057,746**	**80,915,780**
Liabilities				
Bank overdrafts	122,675	–	–	–
Payables on investments purchased	–	–	332,953	441,925
Management fees payable	55,564	65,358	60,104	46,870
Performance fees payable	–	297,650	110,753	–
Unrealised loss on forward currency exchange contracts	–	–	–	30,026
Other liabilities	71,158	98,720	156,488	97,194
Total liabilities	**249,397**	**461,728**	**660,298**	**616,015**
Total net assets	**77,626,528**	**139,669,817**	**98,397,448**	**80,299,765**

The accompanying notes form an integral part of these financial statements

Statement of Net Assets (continued)
As at 30 June 2026
(Expressed in Euro)

	SSP / M – (LZA) Euro Equity EUR	Ofi Invest ESG Actions Climat Europe EUR	Combined EUR
Assets			
Investments in securities at cost	84,692,827	142,613,993	576,911,662
Unrealised gain/(loss)	25,000,979	41,696,419	104,796,420
Investments in securities at market value	109,693,806	184,310,412	681,708,082
Cash at bank and at brokers	273,780	2,925,293	10,279,088
Receivables on investments sold	–	–	611,453
Dividends receivable	33,516	186,837	265,411
Interest receivable	–	–	1,342,555
Tax reclaims receivable	981,434	734,770	2,756,130
Unrealised gain on forward currency exchange contracts	–	–	153,337
Formation expenses, net of amortisation	–	4,107	4,107
Other assets	1,189	1,189	7,166
Total assets	**110,983,725**	**188,162,608**	**697,127,329**
Liabilities			
Bank overdrafts	–	–	122,675
Payables on investments purchased	548,632	–	1,323,510
Management fees payable	58,441	180,662	466,999
Performance fees payable	–	–	408,403
Formation expenses payable	–	25,000	25,000
Unrealised loss on forward currency exchange contracts	–	–	30,026
Other liabilities	90,466	142,373	656,399
Total liabilities	**697,539**	**348,035**	**3,033,012**
Total net assets	**110,286,186**	**187,814,573**	**694,094,317**

Statement of Operations and Changes in Net Assets
For the period ended 30 June 2026
(Expressed in Euro)

	Ofi Invest ESG Global Emerging Debt EUR	SSP / M – (ZAD) European Equity EUR	SSP / M – (ABE) US Equity EUR	SSP / M – (PNI) Euro Equity EUR
Net assets at the beginning of the period	**39,681,070**	**143,896,366**	**88,707,636**	**104,223,480**
Income				
Dividend income, net of withholding taxes	(9,503)	2,811,355	433,556	1,570,239
Interest income from investments, net of withholding taxes	1,484,969	–	–	–
Securities lending income	2,820	2,454	29	106
Bank interest	5,331	3,376	8,949	364
Total income	**1,483,617**	**2,817,185**	**442,534**	**1,570,709**
Expenses				
Management fees	252,625	373,739	318,178	288,116
Performance fees	–	297,650	110,753	–
Depositary fees	709	3,708	1,236	4,047
Administrative fees	8,723	17,101	13,635	17,353
Audit fees	12,199	10,079	10,079	10,079
Professional fees	12,195	8,726	7,830	7,830
Taxe d'abonnement	3,234	6,939	4,534	4,005
Bank and other interest expenses	235	–	–	37
Other Operating expenses	13,619	34,119	83,894	32,566
Total expenses	**303,539**	**752,061**	**550,139**	**364,033**
Net investment income/(loss)	**1,180,078**	**2,065,124**	**(107,605)**	**1,206,676**
Net realised gain/(loss) on:				
Sale of investments	(382,752)	15,073,477	5,796,497	8,256,685
Financial futures contracts	(119,001)	–	–	–
Forward currency exchange contracts	(213,016)	–	–	(41,973)
Currency exchange	(194,732)	(75,643)	89,845	(2,242)
Net realised gain/(loss) for the period	**(909,501)**	**14,997,834**	**5,886,342**	**8,212,470**
Net change in unrealised appreciation/(depreciation) on:				
Investments	1,662,493	3,860,232	6,128,966	2,008,929
Financial futures contracts	61,046	–	–	–
Forward currency exchange contracts	153,337	–	–	(15,386)
Currency exchange	25,526	1,338	(3,573)	426
Net change in unrealised appreciation/(depreciation) for the period	**1,902,402**	**3,861,570**	**6,125,393**	**1,993,969**
Increase/(decrease) in net assets as a result of operations	**2,172,979**	**20,924,528**	**11,904,130**	**11,413,115**
Subscriptions	57,555,126	1,951,427	901,642	–
Redemptions	(21,782,647)	(27,102,504)	(3,115,960)	(32,327,795)
Increase/(decrease) in net assets as a result of movements in share capital	**35,772,479**	**(25,151,077)**	**(2,214,318)**	**(32,327,795)**
Dividend distributions	–	–	–	(3,009,035)
Net assets at the end of the period	**77,626,528**	**139,669,817**	**98,397,448**	**80,299,765**

The accompanying notes form an integral part of these financial statements

Statement of Operations and Changes in Net Assets (continued)
For the period ended 30 June 2026
(Expressed in Euro)

	SSP / M – (LZA) Euro Equity EUR	Ofi Invest ESG Actions Climat Europe EUR	Combined EUR
Net assets at the beginning of the period	**93,954,751**	**165,126,960**	**635,590,263**
Income			
Dividend income, net of withholding taxes	2,336,782	3,386,072	10,528,501
Interest income from investments, net of withholding taxes	–	–	1,484,969
Securities lending income	290	–	5,699
Bank interest	413	3,389	21,822
Total income	**2,337,485**	**3,389,461**	**12,040,991**
Expenses			
Management fees	310,282	970,019	2,512,959
Performance fees	–	–	408,403
Depositary fees	3,449	5,723	18,872
Administrative fees	14,496	24,449	95,757
Audit fees	10,079	10,079	62,594
Professional fees	7,831	15,796	60,208
Taxe d'abonnement	5,154	42,082	65,948
Amortisation of formation expenses	–	2,863	2,863
Bank and other interest expenses	–	392	664
Other Operating expenses	29,386	44,949	238,533
Total expenses	**380,677**	**1,116,352**	**3,466,801**
Net investment income/(loss)	**1,956,808**	**2,273,109**	**8,574,190**
Net realised gain/(loss) on:			
Sale of investments	5,033,407	1,120,471	34,897,785
Financial futures contracts	–	–	(119,001)
Forward currency exchange contracts	–	–	(254,989)
Currency exchange	5	9,143	(173,624)
Net realised gain/(loss) for the period	**5,033,412**	**1,129,614**	**34,350,171**
Net change in unrealised appreciation/(depreciation) on:			
Investments	3,787,503	20,344,205	37,792,328
Financial futures contracts	–	–	61,046
Forward currency exchange contracts	–	–	137,951
Currency exchange	–	18,374	42,091
Net change in unrealised appreciation/(depreciation) for the period	**3,787,503**	**20,362,579**	**38,033,416**
Increase/(decrease) in net assets as a result of operations	**10,777,723**	**23,765,302**	**80,957,777**
Subscriptions	21,152,034	5,947,133	87,507,362
Redemptions	(12,274,048)	(7,024,822)	(103,627,776)
Increase/(decrease) in net assets as a result of movements in share capital	**8,877,986**	**(1,077,689)**	**(16,120,414)**
Dividend distributions	(3,324,274)	–	(6,333,309)
Net assets at the end of the period	**110,286,186**	**187,814,573**	**694,094,317**

The accompanying notes form an integral part of these financial statements

Statistical Information
For the period ended 30 June 2026
(Expressed in Euro)
Net Asset Value per Share and Total Net Assets

	Shares outstanding as at 30 June 2026	NAV per share as at 30 June 2026	NAV per share as at 31 December 2025	NAV per share as at 31 December 2024
Ofi Invest ESG Global Emerging Debt				
Class I-C EUR	530,051	101.90	98.47	103.37
Class I-XL C EUR H*	23,434	1,007.75	–	–
Total net assets in EUR		**77,626,528**	**39,681,070**	**32,120,841**
SSP / M – (ZAD) European Equity				
Class O-C EUR	2,779	50,268.06	43,532.41	36,352.97
Total net assets in EUR		**139,669,817**	**143,896,366**	**107,913,787**
SSP / M – (ABE) US Equity				
Class O-C USD[1]	2,097	53,636.28	48,447.60	40,516.12
Total net assets in EUR		**98,397,448**	**88,707,636**	**88,248,053**
SSP / M – (PNI) Euro Equity				
Class O-D EUR	4,096	19,604.43	17,782.54	15,734.23
Total net assets in EUR		**80,299,765**	**104,223,480**	**113,868,634**
SSP / M – (LZA) Euro Equity				
Class O-D EUR	5,936	18,579.21	17,328.43	14,810.89
Total net assets in EUR		**110,286,186**	**93,954,751**	**94,952,591**
Ofi Invest ESG Actions Climat Europe				
Class A-EUR	1,357,916	19.72	17.26	14.85
Class AFER Climat-EUR	820,403	176.12	153.91	132.00
Class AFER Generation Climat EUR	14,515	134.34	116.93	–
Class I-EUR	50	1,548.00	1,349.72	1,152.49
Class K-EUR	6,755	2,146.31	1,867.62	1,588.32
Class RF EUR	100	122.17	106.61	–
Total net assets in EUR		**187,814,573**	**165,126,960**	**185,652,162**

[1]This class of shares is denominated in US Dollar (USD). The reference currency of the sub-fund is the Euro (EUR).
*Share class launched during the year.

1.GENERAL

The Company

SINGLE SELECT PLATFORM (the "Company") was incorporated on 12 February 2004 as a "société d'investissement à capital variable" (SICAV) under Part I of the Luxembourg law of 17 December 2010, as amended.

The Articles have been amended for the last time on 29 May 2012. Such amendment has been published in the Mémorial C on 12 July 2012.

The Company is a multi-compartment investment company. As a multi-compartment company (that is, an "umbrella fund"), the Company provides shareholders with access to a range of separate Sub-Funds. The Sub-Funds invest in a diversified range of Transferable Securities throughout the major markets of the world and/or other financial assets permitted by law and managed in accordance with their specific investment objectives. Shareholders are able to switch between Sub-Funds to re-align their investments portfolio to take into account changing market conditions.

The Company has appointed Ofi Invest LUX to serve as its designated management company (the "Management Company") set out in Chapter 15 of the law of Luxembourg of 17 December 2010, as amended. Ofi Invest LUX has been incorporated on 26 April 2006 as a public limited company (société anonyme) for an unlimited year of time under the laws of the Grand Duchy of Luxembourg (the "Management Company Services Agreement").

For the purpose of diversifying investment styles, the Management Company intends to or has appointed several sub-managers (individually `a "Sub-Manager" and collectively the "Sub-Managers") to provide investment management services in relation to each Sub-Fund's assets.

As at 30 June 2026, the following 6 Sub-Funds are active:

Ofi Invest ESG Global Emerging Debt since 31 December 2010
SSP / M – (ZAD) European Equity since 15 March 2012
SSP / M – (ABE) US Equity since 19 July 2013
SSP / M – (PNI) Euro Equity since 8 September 2015
SSP / M – (LZA) Euro Equity since 8 September 2015
Ofi Invest ESG Actions Climat Europe since 24 May 2022

Cash amount of 21,787,785 RUB related to SANCTIONS RELATED RUSSIAN DIVIDENDS are fair valued at 0 as part of the cash of Ofi Invest ESG Global Emerging Debt.

There are currently ten Classes of Shares available, namely Class A, Class AFER Climat, Class AFER Generation Climat, Class I, Class I-C, Class K, Class O-C, Class O-D, Class RF and Class I-XL Shares.

Class K, Class A, Class AFER Climat, Class AFER Generation Climat, Class I-C, Class I, Class O-C, Class RF and Class O-D Shares, which are denominated in the reference currency of the relevant Sub-Fund and, where applicable, in Euro or in US Dollar.
A maximum Management Charge is calculated by reference to the average daily net assets of the relevant Class as set out in Note 4.

Class I-C Shares are offered to Institutional Investors at the applicable Net Asset Value plus a sales charge of up to 1% of the Net Asset Value per Share of the class for all Sub-Funds. Class O-C and Class O-D Shares are offered to investors which are (i) collective investment undertakings managed by Ofi Asset Management or an affiliate of Ofi Asset Management or (ii) direct or indirect shareholders of Ofi Asset Management and authorized clients of Ofi Asset Management at the applicable Net Asset Value plus a sale charge up to 3%.

As at 30 June 2026, the active Share Classes are disclosed on page 8.

2.SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

a) Presentation of Financial statements

The financial statements are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investment.

b) Combined Financial statements

The Combined Statement of Net Assets and Combined Statement of Operations and Changes in Net Assets are expressed in Euro.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

c) Net Asset Value Calculation

The Net Asset Value per Share of each Class of Shares are determined as of any Valuation Day by dividing the net assets of the Company attributable to each class of Shares, being the value of the portion of assets less the portion of liabilities attributable to such class, on any such Valuation Day, by the number of Shares in the relevant Class then outstanding, in accordance with the valuation rules set forth below.

d) Valuation of the Investments in Securities

The value of assets listed or dealt in on any Regulated Market and/or Other Regulated Market is based on the last available price. The value of assets which are listed or dealt in on any stock exchange in an Other State (no Member State, and any State of America, Africa, Asia, Australia and Oceania) is based on the last available price on the stock exchange which is normally the principal market for such assets.

In the event that any assets are not listed or dealt in on any Regulated Market, any stock exchange in an Other State or on any Other Regulated Market, or if, with respect to assets listed or dealt in on any such stock exchange, or Other Regulated Market and/or Regulated Market as aforesaid, the price is not representative of the fair market value of the relevant assets, the value of such assets will be based on the reasonably foreseeable sales price determined prudently and in good faith.

Units or shares of open-ended UCI are valued at their last determined and available net asset value or, if such price is not representative of the fair market value of such assets, then the price shall be determined by the Directors on a fair and equitable basis. Units or shares of a closed-ended UCI are valued at their last available stock market value.

e) Valuation of Derivatives

The liquidating value of futures and options contracts traded on exchanges or on Other regulated Markets and/or Regulated Markets are based upon the last available settlement prices of these contracts on exchanges and Regulated Markets and/or Other Regulated Markets on which the particular financial futures contracts or options contracts are traded by the Company; provided that if a futures contract, forward currency exchange contracts or options contract could not be liquidated on the day with respect to which net assets are being determined, the basis for determining the liquidating value of such contract shall be such value as the Directors may deem fair and reasonable. Swap contracts are valued at their market value.

Outstanding forward currency exchange contracts are valued at the last available price on 30 June 2026, by reference to the forward rate of exchange applicable to the maturity of the contracts. The unrealised appreciation/(depreciation) is shown in the Statement of Net Assets under "Net unrealised gain/(loss) on forward currency exchange contracts".

Contracts for difference are valued based on the closing market price of the underlying security, less any financing charges attributable to each contract.

The unrealised appreciation/(depreciation) as at year end is recorded in the Statement of Net Assets.

The realized gain/(loss) and the change in unrealised appreciation/(depreciation) as at year end are disclosed in the Statement of Operations and Change in Net Assets.

f) Valuation of Money Market Instruments

Money Market Instruments with a remaining maturity of 90 days or less are valued by the amortized cost method, which approximates market value.

g) Conversion of foreign currencies

The reporting currency of the Company is Euro. The financial statements of the Company are prepared in relation to each Sub-Fund in the denominated currency of such Sub-Fund.

The value of all assets and liabilities not expressed in the Reference Currency of a Class or Sub-Fund are converted into the Reference Currency of such Class or Sub-Fund at rates last quoted by major banks. If such quotations are not available, the rate of exchange are determined in good faith by or under procedures established by the Directors.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

h) Net realised and unrealised gain/(loss) on sales of investments

Realised gain or loss on sales of investments and unrealised gain or loss on investments are determined on the basis of the average booked cost of securities. Investments in securities are accounted for on a trade date basis.

i) Foreign taxes

Capital gains and income on securities may be subject to respectively capital gain taxes and withholding taxes. The Company is not expected to recover such taxes in full but may have the possibility to reclaim a portion of the withholding taxes in accordance with the tax relief provided for in the double tax treaties in place between Luxembourg and some foreign countries. It is Company's policy to accrue for withholding taxes and any other significant liability for foreign capital gain taxes. Under certain circumstances, Company may file claims with the tax authorities of some foreign countries, when the tax treatment it has been subject to could be considered as contestable or discriminatory. The nature of these claims is complex and subject to each jurisdiction's local procedural rules and case law. In such cases, in view of the uncertainty of success, and in accordance with the accounting principle of prudence applied in Luxembourg. When a claim is successful, any withholding tax or capital gain tax reimbursement is only recognised as "other income" or "net realised gain on sale of investments" respectively upon notification of the final judgement.

j) Income

Dividend income is accrued on the ex-dividend date. Interest income and expenses are recorded on the accrual basis.

k) Formation expenses

The Company bears the costs and expenses of its formation and the initial issue of its Shares which do not exceed EUR 100,000 in total and are amortised over the first five years. In addition, each new Sub-Fund bears its own formation costs and expenses which are amortised over five years.

3. EXCHANGE RATES

The exchange rates used for the financial statements as at reporting date are as follows:

Currency	**Rate**
EUR = 1	
BRL	5.9177
CHF	0.9222
CLP	1054.2312
DKK	7.4749
GBP	0.8614
HUF	355.9250
INR	108.2233
MXN	19.9777
NOK	11.3135
PEN	3.8982
PLN	4.2975
SEK	11.0650
THB	37.9810
USD	1.1433

4. MANAGEMENT FEES AND PERFORMANCE FEES

The Effective Management Fees are calculated as per the latest Prospectus as follows:

Sub-Funds	Class I-C	Class O-C and Class O-D	Class A	Class AFER Climat	Class AFER Génération Climat	Class I	Class K	Class O	Class R	Class RF	Class I-XL
Ofi Invest ESG Global Emerging Debt	0.93%	-	-	-	-	-	-	-	-	-	-
SSP / M – (ZAD) European Equity	-	0.52%	-	-	-	-	-	-	-	-	-
SSP / M – (ABE) US Equity	-	0.71%	-	-	-	-	-	-	-	-	-
SSP / M – (PNI) Euro Equity	-	0.65%	-	-	-	-	-	-	-	-	-
SSP / M – (LZA) Euro Equity	-	0.62%	-	-	-	-	-	-	-	-	-
Ofi Invest ESG Actions Climat Europe	-	-	1.50%	1.15%	0.40%	0.93%	0.50%	-	5%	1.10%	-

The fees paid directly to the Investment Sub-Managers by the Company in relation to the relevant Class of Shares are deducted from the fees paid to the Management Company.

In addition, an outperformance fee is paid to the Management Company in respect of the Sub-Funds as follows:

Sub-Funds	Class I-C	Class O-C and Class O-D	Class A, AFER Climat, I and K	Class I-XL
Ofi Invest ESG Global Emerging Debt	15% JP Morgan ESG GBI EM Global Diversified (Bloomberg ticker: JESGLMUE).	-	-	-
SSP / M – (ZAD) European Equity	-	20 % MSCI Daily Net TR Europe ex UK EURO Index (Bloomberg ticker: MSDE15XN Index)	-	-
SSP / M – (ABE) US Equity	-	15 % S&P 500 Index net reinvested (Bloomberg ticker: SPTR500N)	-	-
SSP / M – (PNI) Euro Equity	-	15 % MSCI EMU Net Return EUR Index (Bloomberg ticker: MSDEEMUN)	-	-
SSP / M – (LZA) Euro Equity	-	15% Euro Stoxx Net Return in EUR (Bloomberg ticker: SXXT)	-	-
Ofi Invest ESG Actions Climat Europe	-	-	-	-

4. MANAGEMENT FEES AND PERFORMANCE FEES (continued)

The Management Company may charge an outperformance fee when there is:

- for Sub-Funds using a Benchmark Index model: a positive return compared to a "Benchmark Index" (as set out in the chart above in subsection" Charges" of this section), even if the performance of the Sub-Fund at the end of the relevant Crystallisation Period is nil or negative as compared to the performance of the Sub-Fund at the end of the previous Crystallisation Period; or
- for Sub-Funds using a Benchmark Index with a High Water Mark model: a positive return compared to the Target NAVPS.

For each Crystallisation Period during which the calculated return is greater than that of the Benchmark Index or Target NAVPS (as applicable), also taking into account past relative performance (see below), a fee equal to a percentage of the outperformance is deducted as set out in the chart above. When calculating this return, by "Crystallisation Period" the Sub-Fund's fiscal year is taken into consideration. The calculation is reset to zero at the beginning of the Crystallisation Period when an outperformance fee has been paid, otherwise the underperformance of past Crystallisation Periods is taken into account (see below). As an exception, to the extent a share class is newly created, the first Crystallisation Period begins on the share class' first NAV calculation date and ends after a minimum period of twelve (12) months.

Performance Fees

The following table includes performance fee information for share classes that were charged during the reporting period. Any other share classes subject to performance fees that are not included in the table below did not incur performance fees charges during the reporting year.

Sub-Funds	Sub-Funds Currency	Performance Fee	Percentage of average net assets
SSP / M – (ZAD) European Equity Class O-C EUR	EUR	297,650	0.20%
SSP / M – (ABE) US Equity Class O-C USD	EUR	110,753	0.12%

5.DEPOSITARY, ADMINISTRATION, REGISTRAR AND TRANSFER AGENT FEES

In consideration for its services, the Administration, Registrar and Transfer Agent is paid a fee as determined from time to time in the "Administration Agreement".

The Administration, Registrar and Transfer Agent receives fees calculated on the basis of the net assets of the Company. These fees which amount to a maximum of 0.07% per annum are payable monthly in arrears. In addition, the Administration, Registrar and Transfer Agent receives fees calculated on the basis of transactions related to shareholder transaction processing. The maximum fees are Euro 17 per transaction, Euro 8,000 per annum for Share Class maintenance and Euro 20 per annum for shareholder account.

The Company pays to the Depositary by way of remuneration a depositary fee and transaction fees up to a maximum of 0.35% per annum of assets under custody based on custody in the Polish market. Other markets are based on a lower percentage figure reflecting the cost of custody in the relevant market. Such fees may be accrued and paid to the Depositary monthly in arrears. The depositary fee is in accordance with normal practice in Luxembourg and is calculated on the basis of a percentage of the net assets of the Company together with a fixed amount per transaction.

6. TAXE D'ABONNEMENT

Under current Luxembourg law, Class I Shares, and Class O Shares of the Company are subject to the taxes on Luxembourg undertakings for collective investment at the rate of 0.01% per annum of the value of the total net assets of such class on the last day of each calendar quarter.

7. DIVIDENDS

The following dividends were declared by the Company.

Sub-Fund Name	Class currency	Ex date	Pay date	Dividend distribution per share in class currency
SSP / M – (PNI) Euro Equity				
Class O-D EUR	EUR	25/03/2026	09/04/2026	607.15
SSP / M – (LZA) Euro Equity				
Class O-D EUR	EUR	25/03/2026	09/04/2026	533.40

8. OTHER OPERATING EXPENSES

Other expenses mainly consist of Regulatory fees, KIID Creation fees, Compliance fees, Printing and Publishing fee, Financial Reporting fees, Out of Pocket expenses and Other charges and fees.

9. CHANGE IN THE SECURITIES PORTFOLIO

A copy of the changes in the securities portfolio for the year is available, upon request, free of charge at the registered office of the Company.

10. SECURITIES LENDING TRANSACTIONS

The Company may enter into securities lending and borrowing transactions provided that they comply with the following rules:

(i) The Company may only lend or borrow securities through a standardised system organised by a recognised clearing institution, through a lending program organized by a financial institution or through a first-class financial institution specializing in this type of transaction subject to prudential supervision rules, which are considered by the Regulatory Authority as equivalents as those provided by EU law.

(ii) The borrower in a securities lending transaction must be subject to prudential supervision rules considered by the CSSF as equivalent to those prescribed by EU law.

(iii) As part of lending transactions, the Company will receive collateral, the value of which must be, during the lifetime of the agreement, equal at any time to at least 100% of the global valuation of the securities lent.

Collateral is valued, on a daily basis, using available market prices and taking into account appropriate discounts which will be determined by the Company for each asset class based on its haircut policy. The policy takes into account a variety of factors, depending on the nature of the collateral received, such as the issuer's credit standing, the maturity, currency, price volatility of the assets and, where applicable, the outcome of liquidity stress tests carried out by the Company under normal and exceptional liquidity conditions.

Collateral Instrument Type	Haircut
Cash for same currency loans	Minimum 2%
Cash for cross-currency loans	Minimum 5%
Government Bonds for same currency loans	Minimum 2%
Government Bonds for cross-currency loans	Minimum 5%
Other	Not Applicable, other collateral type not accepted

10. SECURITIES LENDING TRANSACTIONS (continued)

The level of haircut can slightly vary due to operational aspects including:

- Impact of transaction settlement cycles - usually 2 days;
- Minimum level of cash to that can be applied in order to avoid inefficient daily adjustments.

(iv) The income earned from security lending is detailed in the Statement of Operations and Changes in Net Assets.

(v) The income earned from security lending operations is as follows:

The income earned from security lending operations is due to JPMorgan Luxembourg S.A. up to 35%. The remaining 65% are allocated as follows:

- 85% to the Company (55% of the total revenue)
- 15% to Ofi Invest LUX (10% of the total revenue)

As at 30 June 2026, the following securities lending transaction were outstanding:

Sub-Funds	**Market Value of Securities lent EUR**	**Cash Collateral Value EUR**	**Non Cash Collateral Value EUR**	**Lending Income (net) EUR**
Ofi Invest ESG Global Emerging Debt	7,110,760	–	7,483,233	2,820
SSP / M – (ZAD) European Equity	8,141,657	–	8,709,220	2,454
SSP / M – (ABE) US Equity	–	–	–	29
SSP / M – (PNI) Euro Equity	–	–	–	106
SSP / M – (LZA) Euro Equity	1,107,005	–	1,172,193	290

The securities received as collateral are in the form of government bonds (UK).

11.TRANSACTION COSTS

The transaction costs are costs incurred by the Sub-Funds in connection with transactions on securities and derivatives instruments. They consist of commissions and taxes relating to these transactions. These amounts are included in cost of investments and derivatives.

Sub-Fund Name	**Sub-Funds Currency**	**Transaction Costs**
Ofi Invest ESG Global Emerging Debt	EUR	–
SSP / M – (ZAD) European Equity	EUR	397,167
SSP / M – (ABE) US Equity	EUR	17,933
SSP / M – (PNI) Euro Equity	EUR	66,871
SSP / M – (LZA) Euro Equity	EUR	109,833
Ofi Invest ESG Actions Climat Europe	EUR	8,591

12. SIGNIFICANT EVENTS

No significant events have occurred since the end of the reporting date which would impact on the financial position of the funds disclosed in the Statement of Net Assets as at 30 June 2026 or on the financial performance the funds for the period ended on that date.

13. SUSTAINABLE FINANCE DISCLOSURE REGULATION ("SFDR")

Information on environmental and/or social characteristics and/or sustainable investments are available in the unaudited Sustainable Finance Disclosure Regulation Section and its relevant annexes where applicable.

14. SUBSEQUENT EVENTS

No significant events have occurred since the end of the reporting date which would impact on the financial position of the funds disclosed in the Statement of Net Assets as at 30 June 2026 or on the financial performance the funds for the period ended on that date.

Ofi Invest ESG Global Emerging Debt
Schedule of Investments
As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
Argentina				
Argentina Government Bond 0.5% 09/07/2029	EUR	7,275	6,560	0.01
Argentina Government Bond 0.125% 09/07/2030	EUR	230,472	199,338	0.26
Argentina Government Bond, STEP 4.125% 09/07/2035	USD	2,000,000	1,402,082	1.80
			1,607,980	2.07
Bahrain				
Bahrain Government Bond, Reg. S 6.625% 06/10/2037	USD	800,000	659,973	0.85
Bahrain Government Bond, Reg. S 7.1% 03/02/2038	USD	1,600,000	1,364,905	1.76
			2,024,878	2.61
Brazil				
Brazil Government Bond 4.5% 30/05/2029	USD	1,733,000	1,506,996	1.94
Brazil Government Bond 6% 20/10/2033	USD	1,693,000	1,491,167	1.92
Brazil Government Bond 5.5% 23/04/2036	EUR	1,000,000	1,012,724	1.31
			4,010,887	5.17
Chile				
Chile Government Bond 2.55% 27/01/2032	USD	2,300,000	1,792,443	2.31
Chile Government Bond 3.5% 31/01/2034	USD	950,000	756,103	0.97
Chile Government Bond 3.5% 25/01/2050	USD	1,000,000	636,972	0.82
			3,185,518	4.10
Colombia				
Colombia Government Bond 4.5% 15/03/2029	USD	1,570,000	1,338,201	1.73
Colombia Government Bond 6.5% 26/11/2038	EUR	2,500,000	2,633,859	3.39
			3,972,060	5.12
Costa Rica				
Costa Rica Government Bond, Reg. S 6.125% 19/02/2031	USD	3,500,000	3,166,684	4.08
			3,166,684	4.08
Dominican Republic				
Dominican Republic Government Bond, Reg. S 6% 19/07/2028	USD	700,000	621,202	0.80
Dominican Republic Government Bond, Reg. S 4.875% 23/09/2032	USD	1,500,000	1,248,819	1.61
			1,870,021	2.41
Egypt				
Egypt Government Bond, Reg. S 7.053% 15/01/2032	USD	2,000,000	1,754,570	2.26
			1,754,570	2.26

Ofi Invest ESG Global Emerging Debt
Schedule of Investments (continued)
As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Bonds (continued)				
Hungary				
Hungary Government Bond, Reg. S 6.125% 22/05/2028	USD	2,533,000	2,270,350	2.92
Hungary Government Bond, Reg. S 5.25% 16/06/2029	USD	2,000,000	1,773,594	2.29
			4,043,944	5.21
Indonesia				
Indonesia Government Bond 4.46% 04/03/2038	EUR	2,000,000	1,947,808	2.51
Indonesia Government Bond 5.125% 29/05/2038	EUR	1,000,000	1,027,568	1.32
Indonesia Government Bond, Reg. S 5.25% 17/01/2042	USD	1,000,000	847,799	1.09
			3,823,175	4.92
Jordan				
Jordan Government Bond, Reg. S 5.75% 12/11/2032	USD	1,600,000	1,386,667	1.79
			1,386,667	1.79
Malaysia				
Malaysia Wakala Sukuk Bhd., Reg. S 2.07% 28/04/2031	USD	800,000	634,918	0.82
Malaysia Wakala Sukuk Bhd., Reg. S 3.075% 28/04/2051	USD	2,200,000	1,375,922	1.77
			2,010,840	2.59
Mexico				
Mexico Government Bond 3.5% 12/02/2034	USD	6,500,000	4,855,244	6.25
Mexico Government Bond 5.625% 22/09/2035	USD	1,000,000	851,482	1.10
			5,706,726	7.35
Nigeria				
Nigeria Government Bond, Reg. S 8.631% 13/01/2036	USD	2,000,000	1,899,764	2.45
			1,899,764	2.45
Oman				
Oman Government Bond, 144A 6.25% 25/01/2031	USD	1,500,000	1,383,588	1.78
Oman Government Bond, Reg. S 6.25% 25/01/2031	USD	1,203,000	1,108,774	1.43
			2,492,362	3.21
Panama				
Panama Government Bond 6.4% 14/02/2035	USD	2,000,000	1,851,657	2.38
			1,851,657	2.38
Peru				
Peru Government Bond 4.125% 25/08/2027	USD	714,000	625,476	0.80
Peru Government Bond 3% 15/01/2034	USD	2,046,000	1,552,440	2.00
			2,177,916	2.80

Ofi Invest ESG Global Emerging Debt
Schedule of Investments (continued)
As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Bonds (continued)				
Poland				
Poland Government Bond 5.125% 18/09/2034	USD	1,056,000	929,320	1.20
Poland Government Bond 5.5% 18/03/2054	USD	1,564,000	1,296,328	1.67
			2,225,648	2.87
Qatar				
Qatar Government Bond, Reg. S 4% 14/03/2029	USD	1,200,000	1,038,284	1.34
			1,038,284	1.34
Romania				
Romania Government Bond, 144A 3% 14/02/2031	USD	500,000	391,629	0.50
Romania Government Bond, Reg. S 3% 27/02/2027	USD	1,100,000	950,663	1.23
Romania Government Bond, Reg. S 6.125% 07/10/2037	EUR	3,000,000	3,057,000	3.94
			4,399,292	5.67
Saudi Arabia				
Saudi Arabia Government Bond, Reg. S 5% 16/01/2034	USD	5,000,000	4,378,962	5.64
			4,378,962	5.64
Turkiye				
Turkiye Government Bond 6.8% 04/11/2036	USD	3,000,000	2,594,282	3.34
Turkiye Government Bond 5.75% 11/05/2047	USD	4,000,000	2,839,653	3.66
			5,433,935	7.00
United Arab Emirates				
Abu Dhabi Government Bond, Reg. S 4.857% 02/07/2034	USD	910,000	808,466	1.04
Abu Dhabi Government Bond, Reg. S 4.951% 07/07/2052	USD	1,130,000	913,004	1.18
			1,721,470	2.22
Total Bonds			66,183,240	85.26
Total Transferable securities and money market instruments admitted to an official exchange listing			66,183,240	85.26
Transferable securities and money market instruments dealt in on another regulated market				
Bonds				
Indonesia				
Indonesia Government Bond 4.35% 21/02/2031	USD	1,000,000	857,892	1.10
			857,892	1.10
Mexico				
Mexico Government Bond 6.875% 13/05/2037	USD	5,000,000	4,593,283	5.92

Ofi Invest ESG Global Emerging Debt
Schedule of Investments (continued)
As at 30 June 2026

Investments	**Currency**	**Quantity/ Nominal Value**	**Market Value EUR**	**% of Net Assets**
Bonds (continued)				
Mexico (continued)				
			4,593,283	5.92
Supranational				
European Investment Bank 4.5% 14/03/2030	USD	3,000,000	2,651,502	3.42
			2,651,502	3.42
Total Bonds			8,102,677	10.44
Total Transferable securities and money market instruments dealt in on another regulated market			8,102,677	10.44
Units of authorised UCITS or other collective investment undertakings				
Collective Investment Schemes - UCITS				
France				
Ofi Invest ESG Liquidites Part C/D†	EUR	2	8,652	0.01
			8,652	0.01
Total Collective Investment Schemes - UCITS			8,652	0.01
Total Units of authorised UCITS or other collective investment undertakings			8,652	0.01
Total Investments			**74,294,569**	**95.71**
Cash			**1,925,222**	**2.48**
Other assets/(liabilities)			**1,406,737**	**1.81**
Total net assets			**77,626,528**	**100.00**

†Related Party Fund.

Ofi Invest ESG Global Emerging Debt
Schedule of Investments (continued)
As at 30 June 2026

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) EUR	% of Net Assets
EUR	20,043,839	USD	22,769,304	31/07/2026	J.P. Morgan	153,337	0.20
Total Unrealised Gain on Forward Currency Exchange Contracts						**153,337**	**0.20**
Net Unrealised Gain on Forward Currency Exchange Contracts						**153,337**	**0.20**

SSP / M – (ZAD) European Equity

Schedule of Investments

As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
France				
Carrefour SA	EUR	481,818	7,829,543	5.61
Cie de Saint-Gobain SA	EUR	127,515	10,094,087	7.23
Edenred SE	EUR	159,879	3,597,278	2.57
Publicis Groupe SA	EUR	74,179	6,413,516	4.59
Societe Generale SA	EUR	49,750	3,849,157	2.76
			31,783,581	22.76
Germany				
Aumovio SE	EUR	155,015	5,580,540	4.00
Daimler Truck Holding AG	EUR	140,136	5,913,739	4.23
Merck KGaA	EUR	43,278	6,355,374	4.55
SAP SE	EUR	26,000	3,484,000	2.49
			21,333,653	15.27
Ireland				
Kerry Group plc 'A'	EUR	84,878	6,819,947	4.89
Ryanair Holdings plc	EUR	268,241	7,336,392	5.25
			14,156,339	10.14
Italy				
Banca Monte dei Paschi di Siena SpA	EUR	458,919	4,985,696	3.57
Intesa Sanpaolo SpA	EUR	1,110,646	6,652,770	4.76
			11,638,466	8.33
Jersey				
Birkenstock Holding plc	USD	149,808	5,638,274	4.04
			5,638,274	4.04
Netherlands				
Akzo Nobel NV	EUR	94,992	5,636,825	4.04
Koninklijke Philips NV	EUR	257,465	6,117,369	4.38
Magnum Ice Cream Co. NV (The)	EUR	377,619	5,753,403	4.12
STMicroelectronics NV	EUR	146,051	9,418,829	6.74
			26,926,426	19.28
Spain				
Puig Brands SA 'B'	EUR	273,763	4,415,797	3.16
			4,415,797	3.16

SSP / M – (ZAD) European Equity
Schedule of Investments (continued)
As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Equities (continued)				
Sweden				
Swedish Orphan Biovitrum AB	SEK	124,617	5,203,154	3.73
			5,203,154	3.73
United Kingdom				
AstraZeneca plc	GBP	62,380	10,210,735	7.31
Reckitt Benckiser Group plc	GBP	117,200	6,681,748	4.78
			16,892,483	12.09
Total Equities			137,988,173	98.80
Total Transferable securities and money market instruments admitted to an official exchange listing			137,988,173	98.80
Total Investments			**137,988,173**	**98.80**
Cash			**1,697,089**	**1.22**
Other assets/(liabilities)			**(15,445)**	**(0.02)**
Total net assets			**139,669,817**	**100.00**

The accompanying notes form an integral part of these financial statements.

SSP / M – (ABE) US Equity
Schedule of Investments
As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
Curacao				
Schlumberger Ltd.	USD	11,711	476,204	0.48
			476,204	0.48
Ireland				
Eaton Corp. plc	USD	2,082	775,983	0.79
Linde plc	USD	2,588	1,174,685	1.19
Medtronic plc	USD	9,602	657,014	0.67
Seagate Technology Holdings plc	USD	952	803,534	0.82
			3,411,216	3.47
Netherlands				
NXP Semiconductors NV	USD	4,138	1,017,145	1.03
			1,017,145	1.03
United States of America				
3M Co.	USD	14,249	2,017,892	2.05
Abbott Laboratories	USD	7,544	598,743	0.61
AbbVie, Inc.	USD	5,790	1,274,377	1.30
Advanced Micro Devices, Inc.	USD	3,456	1,755,991	1.78
Alphabet, Inc. 'A'	USD	21,732	6,792,937	6.90
Apollo Global Management, Inc.	USD	1,882	194,751	0.20
Apple, Inc.	USD	27,024	6,839,556	6.95
Applied Materials, Inc.	USD	4,645	2,937,405	2.99
AT&T, Inc.	USD	16,944	306,779	0.31
Bank of America Corp.	USD	55,984	2,790,141	2.84
Booking Holdings, Inc.	USD	5,677	885,042	0.90
Broadcom, Inc.	USD	9,808	3,240,595	3.29
Capital One Financial Corp.	USD	7,079	1,242,184	1.26
Caterpillar, Inc.	USD	1,306	1,216,443	1.24
Charles Schwab Corp. (The)	USD	7,079	571,311	0.58
Cisco Systems, Inc.	USD	12,631	1,297,680	1.32
Citigroup, Inc.	USD	8,819	1,079,600	1.10
Coca-Cola Co. (The)	USD	17,665	1,255,694	1.28
Constellation Energy Corp.	USD	1,597	346,932	0.35
Costco Wholesale Corp.	USD	944	772,399	0.78
CVS Health Corp.	USD	10,818	978,852	0.99
Dell Technologies, Inc. 'C'	USD	892	336,624	0.34
Eli Lilly & Co.	USD	2,180	2,287,026	2.32
Fifth Third Bancorp	USD	13,370	659,203	0.67
GE Vernova, Inc.	USD	679	697,743	0.71
Goldman Sachs Group, Inc. (The)	USD	607	536,956	0.55

SSP / M – (ABE) US Equity
Schedule of Investments (continued)
As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Equities (continued)				
United States of America (continued)				
Home Depot, Inc. (The)	USD	3,506	1,081,515	1.10
Intel Corp.	USD	9,819	1,199,184	1.22
International Business Machines Corp.	USD	2,219	545,793	0.55
Jefferies Financial Group, Inc.	USD	13,666	597,417	0.61
Johnson & Johnson	USD	8,560	1,901,498	1.93
JPMorgan Chase & Co.	USD	8,527	2,441,304	2.48
Lowe's Cos., Inc.	USD	2,827	545,198	0.55
Merck & Co., Inc.	USD	9,912	1,114,049	1.13
Meta Platforms, Inc. 'A'	USD	4,587	2,259,959	2.30
Micron Technology, Inc.	USD	3,266	3,297,394	3.35
Microsoft Corp.	USD	15,097	4,925,639	5.01
Morgan Stanley	USD	2,471	451,796	0.46
Motorola Solutions, Inc.	USD	2,982	1,083,176	1.10
Netflix, Inc.	USD	10,300	643,243	0.65
NextEra Energy, Inc.	USD	10,476	804,232	0.82
NVIDIA Corp.	USD	45,750	8,006,750	8.14
Oracle Corp.	USD	4,263	546,438	0.56
Parker-Hannifin Corp.	USD	1,610	1,377,393	1.40
PepsiCo, Inc.	USD	4,756	563,249	0.57
Procter & Gamble Co. (The)	USD	8,785	1,126,767	1.14
Progressive Corp. (The)	USD	2,955	564,611	0.57
QUALCOMM, Inc.	USD	2,426	392,111	0.40
Salesforce, Inc.	USD	4,612	631,957	0.64
Sherwin-Williams Co. (The)	USD	2,258	680,027	0.69
Stryker Corp.	USD	1,727	475,578	0.48
Thermo Fisher Scientific, Inc.	USD	1,629	714,349	0.73
T-Mobile US, Inc.	USD	3,004	440,708	0.45
Union Pacific Corp.	USD	5,739	1,365,353	1.39
United Airlines Holdings, Inc.	USD	5,751	684,054	0.70
UnitedHealth Group, Inc.	USD	3,780	1,374,164	1.40
US Bancorp	USD	23,487	1,240,807	1.26
Visa, Inc. 'A'	USD	9,738	2,922,252	2.97
Walmart, Inc.	USD	9,240	915,352	0.93
Walt Disney Co. (The)	USD	7,880	663,387	0.67
Williams Cos., Inc. (The)	USD	12,507	813,234	0.83
			91,302,794	92.79
Total Equities			96,207,359	97.77
Total Transferable securities and money market instruments admitted to an official exchange listing			96,207,359	97.77

The accompanying notes form an integral part of these financial statements.

SSP / M – (ABE) US Equity
Schedule of Investments (continued)
As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Total Investments			**96,207,359**	**97.77**
Cash			**2,510,589**	**2.55**
Other assets/(liabilities)			**(320,500)**	**(0.32)**
Total net assets			**98,397,448**	**100.00**

SSP / M – (PNI) Euro Equity
Schedule of Investments
As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
Belgium				
KBC Group NV	EUR	17,167	2,048,023	2.55
			2,048,023	2.55
France				
Cie Generale des Etablissements Michelin SCA	EUR	30,437	1,027,249	1.28
Danone SA	EUR	24,007	1,722,262	2.15
Legrand SA	EUR	8,615	1,272,435	1.58
L'Oreal SA	EUR	8,012	3,073,804	3.83
LVMH Moet Hennessy Louis Vuitton SE	EUR	38	18,396	0.02
Publicis Groupe SA	EUR	23,985	2,073,743	2.58
Sanofi SA	EUR	22,297	1,674,059	2.08
Schneider Electric SE	EUR	12,793	3,651,122	4.55
Thales SA	EUR	8,636	1,941,373	2.42
TotalEnergies SE	EUR	7,261	493,966	0.62
Veolia Environnement SA	EUR	35,047	1,277,112	1.59
			18,225,521	22.70
Germany				
adidas AG	EUR	11,077	1,987,214	2.47
Allianz SE	EUR	7,006	2,901,184	3.61
Deutsche Boerse AG	EUR	6,982	1,667,301	2.08
Infineon Technologies AG	EUR	22,934	1,873,020	2.33
Merck KGaA	EUR	5,981	878,310	1.09
Muenchener Rueckversicherungs-Gesellschaft AG	EUR	4,911	2,399,023	2.99
Siemens AG	EUR	14,291	4,017,915	5.00
Siemens Healthineers AG, Reg. S	EUR	35,824	1,225,181	1.53
Symrise AG 'A'	EUR	15,051	1,321,779	1.65
			18,270,927	22.75
Ireland				
Bank of Ireland Group plc	EUR	68,763	1,198,195	1.49
CRH plc	USD	11,039	1,033,126	1.29
Kingspan Group plc	EUR	22,255	1,779,287	2.21
Linde plc	USD	2,791	1,266,826	1.58
Ryanair Holdings plc	EUR	60,053	1,642,450	2.04
Smurfit WestRock plc	USD	4,535	183,494	0.23
			7,103,378	8.84
Italy				
Eni SpA	EUR	54,064	1,114,800	1.39
FinecoBank Banca Fineco SpA	EUR	68,929	1,512,992	1.88

SSP / M – (PNI) Euro Equity

Schedule of Investments (continued)

As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Equities (continued)				
Italy (continued)				
Intesa Sanpaolo SpA	EUR	494,305	2,960,887	3.69
Moncler SpA	EUR	39,330	1,997,177	2.49
			7,585,856	9.45
Netherlands				
Airbus SE	EUR	12,553	2,442,061	3.04
ASML Holding NV	EUR	4,695	8,081,973	10.07
Heineken NV	EUR	18,067	1,329,731	1.66
ING Groep NV	EUR	92,409	2,556,957	3.18
			14,410,722	17.95
Spain				
Iberdrola SA	EUR	121,648	2,656,792	3.31
Industria de Diseno Textil SA	EUR	39,900	2,199,288	2.74
			4,856,080	6.05
Switzerland				
Cie Financiere Richemont SA	CHF	7,290	1,474,611	1.84
Lonza Group AG	CHF	2,552	1,510,320	1.88
			2,984,931	3.72
United Kingdom				
Lloyds Banking Group plc	GBP	1,000,771	1,290,747	1.61
Prudential plc	GBP	89,629	1,043,619	1.30
Reckitt Benckiser Group plc	GBP	4,236	241,501	0.30
RELX plc	EUR	41,786	1,152,458	1.43
			3,728,325	4.64
Total Equities			79,213,763	98.65
Total Transferable securities and money market instruments admitted to an official exchange listing			79,213,763	98.65
Total Investments			**79,213,763**	**98.65**
Cash			**824,440**	**1.03**
Other assets/(liabilities)			**261,562**	**0.32**
Total net assets			**80,299,765**	**100.00**

The accompanying notes form an integral part of these financial statements.

SSP / M – (PNI) Euro Equity
Schedule of Investments (continued)
As at 30 June 2026

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) EUR	% of Net Assets
EUR	2,403,400	GBP	2,100,000	13/08/2026	UBS Europe SE	(30,026)	(0.04)
Total Unrealised Loss on Forward Currency Exchange Contracts						**(30,026)**	**(0.04)**
Net Unrealised Loss on Forward Currency Exchange Contracts						**(30,026)**	**(0.04)**

SSP / M – (LZA) Euro Equity
Schedule of Investments
As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
Austria				
Erste Group Bank AG	EUR	20,560	2,407,576	2.18
			2,407,576	2.18
Belgium				
KBC Group NV	EUR	14,845	1,771,009	1.61
UCB SA	EUR	9,770	2,559,740	2.32
			4,330,749	3.93
France				
Air Liquide SA	EUR	9,881	1,712,180	1.55
Amundi SA, Reg. S	EUR	13,040	1,094,708	0.99
AXA SA	EUR	54,680	2,397,718	2.17
BNP Paribas SA	EUR	24,010	2,452,381	2.22
Bureau Veritas SA	EUR	50,843	1,361,575	1.24
Capgemini SE	EUR	25,320	2,227,147	2.02
Cie de Saint-Gobain SA	EUR	26,530	2,100,115	1.91
Cie Generale des Etablissements Michelin SCA	EUR	32,190	1,086,412	0.99
Dassault Systemes SE	EUR	45,246	806,057	0.73
Edenred SE	EUR	34,470	775,575	0.70
EssilorLuxottica SA	EUR	9,336	1,531,571	1.39
Hermes International SCA	EUR	1,060	1,693,880	1.54
L'Oreal SA	EUR	3,808	1,460,939	1.33
Orange SA	EUR	138,590	2,287,428	2.07
Publicis Groupe SA	EUR	24,260	2,097,520	1.90
Sanofi SA	EUR	38,420	2,884,574	2.62
Schneider Electric SE	EUR	10,750	3,068,050	2.78
Societe Generale SA	EUR	31,935	2,470,811	2.24
Thales SA	EUR	10,840	2,436,832	2.21
TotalEnergies SE	EUR	39,620	2,695,349	2.44
			38,640,822	35.04
Germany				
adidas AG	EUR	12,770	2,290,938	2.08
Allianz SE	EUR	6,275	2,598,477	2.36
Bayerische Motoren Werke AG	EUR	18,400	1,053,584	0.95
Beiersdorf AG	EUR	13,800	1,039,692	0.94
Deutsche Boerse AG	EUR	10,930	2,610,084	2.37
Deutsche Telekom AG	EUR	135,400	3,229,290	2.93
E.ON SE	EUR	168,800	3,042,620	2.76
Hannover Rueck SE	EUR	4,510	1,093,224	0.99
Heidelberg Materials AG	EUR	11,350	1,894,315	1.72

SSP / M – (LZA) Euro Equity

Schedule of Investments (continued)

As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Equities (continued)				
Germany (continued)				
Merck KGaA	EUR	17,825	2,617,601	2.37
SAP SE	EUR	8,945	1,198,630	1.09
Siemens AG	EUR	12,065	3,392,075	3.07
Siemens Energy AG	EUR	14,430	2,392,494	2.17
Symrise AG 'A'	EUR	16,990	1,492,062	1.35
			29,945,086	27.15
Ireland				
Kerry Group plc 'A'	EUR	21,290	1,710,652	1.55
			1,710,652	1.55
Italy				
Generali	EUR	36,290	1,546,317	1.40
Intesa Sanpaolo SpA	EUR	503,670	3,016,983	2.74
			4,563,300	4.14
Luxembourg				
ArcelorMittal SA	EUR	47,247	2,489,917	2.26
			2,489,917	2.26
Netherlands				
Airbus SE	EUR	17,480	3,400,559	3.08
ASM International NV	EUR	3,110	3,111,555	2.82
ASML Holding NV	EUR	4,400	7,574,160	6.87
STMicroelectronics NV	EUR	31,830	2,053,672	1.86
			16,139,946	14.63
Spain				
Banco Bilbao Vizcaya Argentaria SA	EUR	165,690	3,623,640	3.29
Banco Santander SA	EUR	331,700	4,008,263	3.63
			7,631,903	6.92
Supranational				
Unibail-Rodamco-Westfield, REIT	EUR	17,900	1,833,855	1.66
			1,833,855	1.66
Total Equities			109,693,806	99.46
Total Transferable securities and money market instruments admitted to an official exchange listing			109,693,806	99.46

SSP / M – (LZA) Euro Equity

Schedule of Investments (continued)

As at 30 June 2026

Investments	**Currency**	**Quantity/ Nominal Value**	**Market Value EUR**	**% of Net Assets**
Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Total Investments			**109,693,806**	**99.46**
Cash			**273,780**	**0.25**
Other assets/(liabilities)			**318,600**	**0.29**
Total net assets			**110,286,186**	**100.00**

Ofi Invest ESG Actions Climat Europe
Schedule of Investments
As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
Belgium				
Anheuser-Busch InBev SA	EUR	52,899	3,843,641	2.05
KBC Group NV	EUR	27,395	3,268,224	1.74
			7,111,865	3.79
Denmark				
Novo Nordisk A/S 'B'	DKK	66,534	2,800,253	1.49
Vestas Wind Systems A/S	DKK	97,366	2,404,550	1.28
			5,204,803	2.77
France				
Air Liquide SA	EUR	17,110	2,964,821	1.58
AXA SA	EUR	64,573	2,831,526	1.51
BioMerieux	EUR	7,262	498,899	0.27
BNP Paribas SA	EUR	35,738	3,650,279	1.94
Bureau Veritas SA	EUR	59,025	1,580,689	0.84
Capgemini SE	EUR	9,083	798,941	0.43
Cie de Saint-Gobain SA	EUR	36,580	2,895,673	1.54
Cie Generale des Etablissements Michelin SCA	EUR	55,509	1,873,429	1.00
Credit Agricole SA	EUR	121,832	2,143,634	1.14
Danone SA	EUR	34,037	2,441,814	1.30
Klepierre SA, REIT	EUR	72,131	2,638,552	1.40
Lhyfe SAS	EUR	139,624	269,474	0.14
L'Oreal SA	EUR	10,247	3,931,262	2.09
LVMH Moet Hennessy Louis Vuitton SE	EUR	7,776	3,764,362	2.00
Nexans SA	EUR	12,575	1,827,148	0.97
Sanofi SA	EUR	32,143	2,413,296	1.28
Schneider Electric SE	EUR	20,915	5,969,141	3.18
SPIE SA	EUR	32,617	1,643,897	0.88
Valeo SE	EUR	74,184	950,668	0.51
Voltalia SA	EUR	71,299	523,335	0.28
			45,610,840	24.28
Germany				
adidas AG	EUR	10,940	1,962,636	1.05
Deutsche Telekom AG	EUR	51,765	1,234,595	0.66
Evonik Industries AG	EUR	106,963	1,698,572	0.90
Henkel AG & Co. KGaA Preference	EUR	23,238	1,708,922	0.91
Infineon Technologies AG	EUR	55,316	4,517,658	2.41
Merck KGaA	EUR	20,487	3,008,516	1.60
Muenchener Rueckversicherungs-Gesellschaft AG	EUR	6,094	2,976,919	1.59
Nordex SE	EUR	41,230	1,904,826	1.01

Ofi Invest ESG Actions Climat Europe
Schedule of Investments (continued)
As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Equities (continued)				
Germany (continued)				
SAP SE	EUR	21,335	2,858,890	1.52
Siemens AG	EUR	18,318	5,150,106	2.74
Siemens Energy AG	EUR	26,747	4,434,653	2.36
			31,456,293	16.75
Italy				
Intesa Sanpaolo SpA	EUR	352,496	2,111,451	1.12
Moncler SpA	EUR	28,338	1,439,003	0.77
Prysmian SpA	EUR	23,695	3,460,655	1.84
			7,011,109	3.73
Luxembourg				
Befesa SA, Reg. S	EUR	65,783	1,963,623	1.04
			1,963,623	1.04
Netherlands				
Arcadis NV	EUR	51,402	1,728,135	0.92
ASML Holding NV	EUR	7,069	12,168,577	6.48
Koninklijke KPN NV	EUR	643,084	2,775,550	1.48
STMicroelectronics NV	EUR	48,898	3,153,432	1.68
			19,825,694	10.56
Norway				
TOMRA Systems ASA	NOK	117,073	984,100	0.52
			984,100	0.52
Spain				
Acciona SA	EUR	13,504	3,743,309	2.00
Banco Santander SA	EUR	601,207	7,264,985	3.87
CaixaBank SA	EUR	330,955	4,098,878	2.18
Redeia Corp. SA	EUR	113,879	1,695,658	0.90
			16,802,830	8.95
Switzerland				
DSM-Firmenich AG	EUR	27,860	2,312,380	1.23
Nestle SA	CHF	36,613	3,298,272	1.76
Novartis AG	CHF	47,987	6,586,328	3.51
Sika AG	CHF	9,820	1,775,546	0.94
Swiss Life Holding AG	CHF	2,804	2,704,752	1.44
			16,677,278	8.88

Ofi Invest ESG Actions Climat Europe

Schedule of Investments (continued)

As at 30 June 2026

Investments	**Currency**	**Quantity/ Nominal Value**	**Market Value EUR**	**% of Net Assets**
Equities (continued)				
United Kingdom				
AstraZeneca plc	GBP	45,642	7,470,959	3.98
Ceres Power Holdings plc	GBP	191,082	1,130,203	0.60
HSBC Holdings plc	GBP	322,229	5,352,246	2.85
National Grid plc	GBP	203,195	2,943,880	1.57
Pennon Group plc	GBP	118,974	643,345	0.34
Prudential plc	GBP	315,380	3,672,211	1.96
SSE plc	GBP	105,731	2,990,007	1.59
Unilever plc (LN)	GBP	76,186	4,004,296	2.13
			28,207,147	15.02
Total Equities			180,855,582	96.29
Total Transferable securities and money market instruments admitted to an official exchange listing			180,855,582	96.29
Other transferable securities and money market instruments				
Equities				
France				
Waga Energy SA Rights 30/06/2028#	EUR	74,562	–	–
Waga Energy SA (FR) Rights 30/06/2028#	EUR	74,562	–	–
			–	–
Total Equities			–	–
Total Other transferable securities and money market instruments			–	–
Units of authorised UCITS or other collective investment undertakings				
Collective Investment Schemes - UCITS				
France				
Ofi Invest ESG Liquidites PART I†	EUR	3,205	3,454,830	1.84
			3,454,830	1.84
Total Collective Investment Schemes - UCITS			3,454,830	1.84
Total Units of authorised UCITS or other collective investment undertakings			3,454,830	1.84

Ofi Invest ESG Actions Climat Europe
Schedule of Investments (continued)
As at 30 June 2026

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Units of authorised UCITS or other collective investment undertakings (continued)				
Total Investments			**184,310,412**	**98.13**
Cash			**2,925,293**	**1.56**
Other assets/(liabilities)			**578,868**	**0.31**
Total net assets			**187,814,573**	**100.00**

†Related Party Fund.
#The security was fair valued.

ADDITIONAL INFORMATION

The attention of shareholders is drawn to the following information.

European Directive No. 2099/65/EC of 13 July 2009 on UCITS establishes common rules to allow cross-border marketing of compliant UCITS. These common rules do not preclude a differentiated implementation. This is why a European UCITS may be marketed in France even though its activity does not obey the same rules as those applicable in France.

1.TRANSFER AGENT IN FRANCE (« Correspondant Centralisateur »)

The Transfer Agent of the Company in France is BNP PARIBAS SECURITIES SERVICES, a company domiciled in 66, rue de la Victoire, 75009 Paris.

The Transfer Agent main responsibilities include the following tasks:

- Treatment and centralizing of subscription and redemption of shares of the Company;
- Payment of coupons and dividends to shareholders of the Company (if applicable);
- Provision of information documents relating to the Company to the shareholders (i.e the Prospectus, Key Investor Information, Documents (KIID) and latest audited annual report and semi-annual report);
- Any specific information to shareholders in the event of change in the characteristics of the Company.

2.SUB-FUNDS AUTHORISED IN FRANCE

The following Sub-Fund has received the Financial Markets Authority (AMF) registration authorization in France.

Sub-Fund	Authorisation Date
Ofi Invest ESG Global Emerging Debt	18 March 2011

3.TERMS OF SUBSCRIPTION AND REDEMPTION OF SHARES

The attention of investors is drawn to the fact that their subscription form for Shares in the Company may be rejected by the management company or by the main distributor for any reason, in whole or in part, should it be an initial subscription or not.

The attention of investors is also drawn to the fact that the Company has implemented eviction clauses with automatic redemption of Shares if certain investment conditions are no longer met. This redemption for the French shareholders, may lead to tax consequences linked the sale of shares.

For Further information, please refer to Chapter 16, "Investors subscription, conversion, transfer and redemption of Shares" in the current Prospectus.

4. TAXATION

The attention of shareholders domiciled in France for tax purposes is drawn to the obligation to make a declaration of return on income that, resulting from sales or conversions of shares of the Company are subject to the capital gains on securities.

5. CALCULATION METHOD OF THE RISK EXPOSURE

The various Sub-Funds of the Company use the commitment approach to determine the level of global exposure.

The level of leverage is determined using the sum of the (risk adjusted) notional of the financial derivatives instruments. The expected level of leverage of the Sub-Fund typically does not exceed 100% of the net assets of the Sub-Fund. However, under certain circumstances the level of leverage might exceed the aforementioned level.

6.REMUNERATION POLICY

The remuneration Policy implemented by OFI LUX is compliant with the rules in terms of remuneration specified in the European Directive 2014/91/EY amending Directive 2009/65/EC on undertaking for collective investment un transferable securities, which is applicable to the Fund.

With 5 staff members and the management of non-complex UCITS SICAV's and 1 SIF with non-complex investment strategies, OFI LUX considers that the firm is qualified as a small and non -complex entity as described in the chapter 14.1.1 of the guidelines.

APPENDIX 1: TOTAL EXPENSE RATIO (TER) FOR THE PERIOD ENDED 30 JUNE 2026

The Total Expense Ratio ("TER") represents the total operating cost as a percentage of the Fund's average daily net assets. The total operating cost comprises management fees, performance fees, depositary fees, taxe d'abonnement and other expenses, summarised in the Statement of Operations and Changes in Net Assets. Overdraft interest is excluded from the calculation.

For the period ended 30 June 2026

Sub-Funds	Total expense ratio (%)
Ofi Invest ESG Global Emerging Debt	
Class I-C EUR	1.11
Class I-XL C EUR H[1]	0.67
SSP / M – (ZAD) European Equity	
Class O-C EUR	1.05
SSP / M – (ABE) US Equity	
Class O-C USD*	1.23
SSP / M – (PNI) Euro Equity	
Class O-D EUR	0.82
SSP / M – (LZA) Euro Equity	
Class O-D EUR	0.76
Ofi Invest ESG Actions Climat Europe	
Class A-EUR	1.63
Class AFER Climat-EUR	1.33
Class AFER Generation Climat EUR	0.54
Class I-EUR	0.88
Class K-EUR	0.47
Class RF EUR	1.05

*This class of shares is denominated in US Dollar (USD). The reference currency of the sub-fund is the Euro (EUR).
[1]Share class launched during the period

APPENDIX 2: PERFORMANCE FOR THE PERIOD ENDED 30 JUNE 2026

	From 31/12/25 to 30/06/26	From 31/12/24 to 31/12/25	Since incorporation date until 30/06/2026	Variation benchmark from 31/12/25 to 30/06/26	Variation benchmark from 31/12/24 to 31/12/25	Variation benchmark since incorporation date until 30/06/2026	Date of inception
Ofi Invest ESG Global Emerging Debt				JP Morgan ESG GBI EM Global Diversified (Bloomberg ticker: JESGLMUE)	JP Morgan ESG GBI EM Global Diversified (Bloomberg ticker: JESGLMUE)		
Class I-C EUR	3.48%	(4.74)%	0.50%	5.76%	0.29%	4.11%	31/12/2010
Class I-XL C EUR H[1]	-	-	17.81%	-	-	45.28%	09/06/2026
SSP / M – (ZAD) European Equity				MSCI Daily Net TR Europe ex UK	MSCI Daily Net TR Europe ex UK		
Class O-C EUR	15.47%	19.75%	11.87%	11.21%	6.83%	9.43%	15/03/2012
SSP / M – (ABE) US Equity				S&P 500 Net Total Return	S&P 500 Net Total Return	S&P 500 Net Total Return	
Class O-C USD*	10.71%	19.58%	13.84%	10.01%	17.43%	13.57%	19/07/2013
SSP / M – (PNI) Euro Equity				MSCI EMU Net Return EUR	MSCI EMU Net Return EUR	MSCI EMU Net Return EUR	
Class O-D EUR	14.29%	16.14%	9.04%	12.52%	23.70%	8.96%	08/09/2015
SSP / M – (LZA) Euro Equity				EuroStoxx Net Return	EuroStoxx Net Return	EuroStoxx Net Return	
Class O-D EUR	10.86%	17.00%	8.35%	11.74%	23.70%	9.13%	08/09/2021
Ofi Invest ESG Actions Climat Europe[1]				MSCI Europe Index		MSCI Europe Index	
Class A EUR	14.25%	16.23%	10.43%	10.75%	19.39%	12.93%	24/05/2022
Class AFER Climat EUR	14.43%	16.60%	10.78%	10.75%	19.39%	12.93%	24/05/2022
Class AFER Generation Climat EUR*	14.89%	-	22.50%	10.75%	-	20.54%	02/01/2025
Class I EUR	14.69%	17.11%	11.27%	10.75%	19.39%	12.93%	24/05/2022
Class K EUR	14.92%	17.58%	11.72%	10.75%	19.39%	12.93%	24/05/2022
Class RF EUR*	-	-	-	-	-	-	12/09/2025

*This class of shares is denominated in US Dollar (USD). The reference currency of the sub-fund is the Euro (EUR).
[1]Share class launched during the period.

Performance data are published for the current period, the past year and since inception of the class (considering that the first net asset value per class is 50 EUR for Classes I-C in EUR, 50 USD for Classes I-C in USD, 10,000 EUR for Classes O-C EUR and Classes O-D EUR and 10,000 USD for Classes O-C USD.

Past performance is no indicative of current or future performance. Fund performances include reinvestment of income and are net of all expenses. The performance data do not take into account the commissions and costs incurred on the issue and redemption of units.

APPENDIX 3: SECURITIES FINANCING TRANSACTIONS REGULATION

The Company engages in Securities Financing Transactions (as defined in Article 3 of Regulation (EU) 2015/2365, securities financing transactions include repurchase transactions, securities or commodities lending and securities or commodities borrowing, buy-sell back transactions or sell-buy back transactions and margin lending transactions). In accordance with Article 13 of the Regulation, the Company's only involvement in and exposures related to securities financing transactions is its engagement on securities lending activities for the period ended 30 June 2026 as detailed below.

Global Data

Amount of securities on loan

The following table represents the total value of assets engaged in securities lending as at the reporting date. The total value of securities on loan as a proportion of the Sub-Funds' total lendable assets as at the reporting date is also detailed below. Total lendable assets represents the aggregate value of asset types forming part of the Sub-Funds' securities lending programme.

Sub-Funds	% of Total Lendable Assets
Ofi Invest ESG Global Emerging Debt	15.92
SSP / M – (ZAD) European Equity	6.66
SSP / M – (LZA) Euro Equity	1.05

Amount of assets engaged in securities lending transactions

The following table represents the total value of assets engaged in securities lending as at the reporting date.

Sub-Funds	Sub-Funds Currency	Market Value of Securities on Loan (in Sub-Funds Currency)	% of TNA
Ofi Invest ESG Global Emerging Debt	EUR	7,110,760	9.16%
SSP / M – (ZAD) European Equity	EUR	8,141,657	5.83%
SSP / M – (LZA) Euro Equity	EUR	1,107,005	1.00%

Concentration Data

Ten largest collateral issuers

The following table lists the ten largest issuers by value of non-cash collaterals received by the Sub-Funds across securities lending transactions as at the reporting date.

Ofi Invest ESG Global Emerging Debt

Issuers	Collateral Value (in Sub-Fund Currency)
Austria Government	18,023
France Government	5,387,834
Germany Govermment	334,076
Netherlands Government	87
UK Treasury	1,743,213

Concentration Data (Continued)

Ten largest collateral issuers continued (continued)

SSP / M – (ZAD) European Equity

Issuers	Collateral Value (in Sub-Fund Currency)
Austria Government	99,205
Finland Government	29,927
France Government	2,261,964
Germany Govermment	3,081
Netherlands Government	392
UK Treasury	1,935,215
US Treasury	4,379,435

SSP / M – (LZA) Euro Equity

Issuers	Collateral Value (in Sub-Fund Currency)
France Government	2,139
Germany Govermment	248
Netherlands Government	18
UK Treasury	9
US Treasury	1,169,778

Top ten counterparties

The following table provides details of the top ten counterparties (based on gross volume of outstanding transactions) in respect of securities lending transactions as at the reporting date. The Fund is protected from borrower default by an indemnification provided by the lending agent. If a borrower defaults, the lending agent would sell the collateral and use the proceeds to purchase the security that was not returned in the market. If the proceeds from the sale of the collateral are not enough to purchase the security the lending agent is responsible for the difference. Therefore it is the lending agent (JPMorgan Chase Bank NA London Branch) who has the liability.

Sub-Funds	Sub-Funds Currency	Counterparty	Incorporation Country	Market Value of Securities on Loan (in Sub-Fund Currency)
Ofi Invest ESG Global Emerging Debt	EUR	J.P. Morgan Securities PLC	United Kingdom	3,554,086
Ofi Invest ESG Global Emerging Debt	EUR	UBS	Switzerland	1,904,494
Ofi Invest ESG Global Emerging Debt	EUR	Merrill Lynch International	United States of America	1,652,180
SSP / M – (ZAD) European Equity	EUR	Merrill Lynch International	United States of America	6,519,791
SSP / M – (ZAD) European Equity	EUR	J.P. Morgan Securities PLC	United Kingdom	1,220,453
SSP / M – (ZAD) European Equity	EUR	UBS	Switzerland	401,413
SSP / M – (LZA) Euro Equity	EUR	J.P. Morgan Securities PLC	United Kingdom	1,107,005

Aggregate Transaction Data

Type and quality of collateral

Collaterals received by the Sub-Funds in respect of securities lending as at the reporting date are in the form of cash and government bonds having investment grade credit rating. Quality of collateral has been interpreted as pertaining to bond instruments, which have been assessed and reported in accordance with whether they are considered investment grade, below investment grade or not-rated. These designations are derived from the credit rating issued to the security or its issuer by at least one globally recognised credit rating agency, such as Standard & Poor's and Moody's. Bond instruments with a credit rating between 'AAA' and 'BBB' are deemed as investment grade. Credit ratings for bonds below these designations are considered below investment grade.

Sub- Funds	Sub- Funds Currency	Cash	Government Bonds	Total Collateral Value (in Sub-Fund Currency)
Ofi Invest ESG Global Emerging Debt	EUR	–	7,483,233	7,483,233
SSP / M – (ZAD) European Equity	EUR	–	8,709,220	8,709,220
SSP / M – (LZA) Euro Equity	EUR	–	1,172,193	1,172,193

Maturity tenor of collateral

The following table provides an analysis of the maturity tenor of collaterals received in relation securities lending transactions as at the reporting date.

	Collateral Value (in Sub-Fund Currency)		
Maturity	Ofi Invest ESG Global Emerging Debt EUR	SSP / M – (ZAD) European Equity EUR	SSP / M – (LZA) Euro Equity EUR
1-7 Days	–	4,412	481
1-4 Weeks	2,778	56,368	–
1-3 Months	5,181	145,370	20,216
3-12 Months	494,778	553,161	144,975
More than 1 year	6,980,496	7,949,908	1,006,521

Currency of collateral

The following table provides an analysis of the currency profile of collaterals received in relation to securities lending transactions as at the reporting date.

Sub-Funds	Sub-Fund Currency	EUR	GBP	USD	Total
Ofi Invest ESG Global Emerging Debt	EUR	7,483,233	–	–	7,483,233
SSP / M – (ZAD) European Equity	EUR	2,394,570	1,935,215	4,379,435	8,709,220
SSP / M – (LZA) Euro Equity	EUR	2,460	8	1,169,778	1,172,193

Maturity tenor of securities lending transactions

The Company's securities lending transactions have open maturity.

Settlement and clearing

All Sub-Funds engaged in securities lending agreements utilise bi-lateral and tri-party settlement and clearing with their respective counterparty

Reuse of Collateral

Share of collateral received that is reused and reinvestment return
Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions cannot be sold, re-invested or pledged. Cash collateral received by the Company is only used for the purpose of reverse repo transactions provided the transactions are with credit institutions subject to prudential supervision and the Company is able to recall at any time the full amount of cash on accrued basis.

Safekeeping of Collateral

Collateral received
All collaterals received by the Company in respect of securities lending transactions as at the reporting date are held by J.P. Morgan SE, Luxembourg.

Collateral granted
No collaterals granted by the Company as part of its securities lending activity.

Return and Cost
The total income earned from securities lending transactions is split between the relevant Sub-Funds and the securities lending agent. Detail of this split is disclosed in note 10 to the financial statements.

Sub-Funds	Lending Income (gross) EUR	Ofi Invest Lux Fee EUR	JPM Fee EUR	Lending Income (net) EUR
Ofi Invest ESG Global Emerging Debt	5,127	513	1,794	2,820
SSP / M – (ZAD) European Equity	4,462	446	1,562	2,454
SSP / M – (ABE) US Equity	53	5	19	29
SSP / M – (PNI) Euro Equity	193	19	68	106
SSP / M – (LZA) Euro Equity	527	53	184	290