

OFI RS Monétaire

Monthly Factsheet - Money Market Cash - march 2018



The Fund's objective is to provide investors with a short-term return in excess of EONIA. 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.

Key Figures as of 28/03/2018

| | |
|---------------------------------|---------------|
| Net Assets of the part (EUR M): | 100 841,38 |
| Total Net Asset (EUR M): | 2 029,54 |
| Annualised Return YTD: | Eonia +13 bps |
| WAM <183 j | 25,1 days |
| WAL <365 j | 206 days |

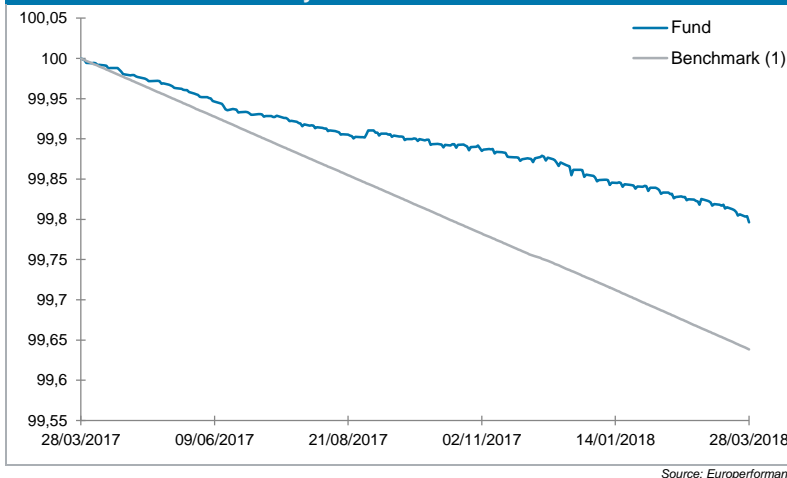
Characteristics

| | |
|------------------------------------|---|
| ISIN Code: | FR0011381227 |
| Ticker: | MACIOFI FP Equity |
| AMF classification: | Money Market Cash |
| Europe performance classification: | Money Market Cash |
| Benchmark ⁽¹⁾ : | Compounded Eonia |
| 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 IV) |
| 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 |
| Ongoing charge: | 0,05% |
| Custodian: | SOCIETE GENERALE PARIS |
| Administrative agent: | SOCIETE GENERALE SECURITIES SERVICES NAV |

(1) Benchmark: Compounded Eonia

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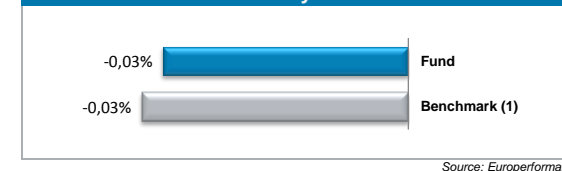
1 year cumulative return



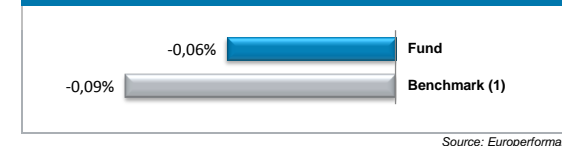
Risk Profile

Level : **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 |
|--------------------------|----------------|--------|----------------|--------|--------|--------|--------|--------|----------|----------|
| | Return | Volat. | Return | Volat. | Return | Volat. | Return | Volat. | Return | Return |
| OFI RS Monétaire | -0,10% | 0,03% | -0,20% | 0,03% | -0,20% | 0,02% | -0,06% | 0,01% | -0,10% | -0,06% |
| Benchmark ⁽¹⁾ | -0,86% | 0,01% | -0,70% | 0,00% | -0,36% | 0,00% | -0,09% | 0,00% | -0,18% | -0,09% |

Source: Europerformance

Monthly returns

| | Jan. | Feb. | Mar. | Apr. | May | Jun. | Jul. | Aug. | Sep. | Oct. | Nov. | Dec. | Year | Benchmark |
|------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|-----------|
| 2013 | 0,03% | 0,02% | 0,02% | 0,03% | 0,03% | 0,01% | 0,03% | 0,04% | 0,04% | 0,05% | 0,03% | 0,03% | 0,36% | 0,09% |
| 2014 | 0,06% | 0,05% | 0,05% | 0,05% | 0,06% | 0,05% | 0,07% | 0,05% | 0,04% | 0,04% | 0,02% | 0,01% | 0,53% | 0,10% |
| 2015 | 0,03% | 0,02% | 0,01% | 0,01% | 0,01% | 0,00% | 0,01% | 0,01% | 0,01% | 0,01% | 0,01% | 0,01% | 0,13% | -0,11% |
| 2016 | 0,02% | 0,01% | 0,00% | 0,01% | 0,01% | 0,00% | 0,00% | 0,01% | 0,02% | 0,01% | -0,01% | -0,01% | 0,07% | -0,32% |
| 2017 | -0,02% | 0,00% | -0,02% | -0,02% | -0,02% | -0,02% | -0,01% | -0,01% | -0,01% | -0,01% | -0,02% | -0,02% | -0,18% | -0,36% |
| 2018 | -0,01% | -0,02% | -0,03% | | | | | | | | | | -0,06% | -0,09% |

Source: Europerformance

CONTACT • Sales Department • 01 40 68 17 17 • contact@ofi-am.fr

OFI Asset Management • A portfolio management company authorised by the AMF under number GP 92-12 • Intracommunity VAT no.: FR 51384940342 •
Public limited company with capital of €42,000,000 • Principal activity (APE) code 6630Z 22 rue Vernier 75017 Paris •
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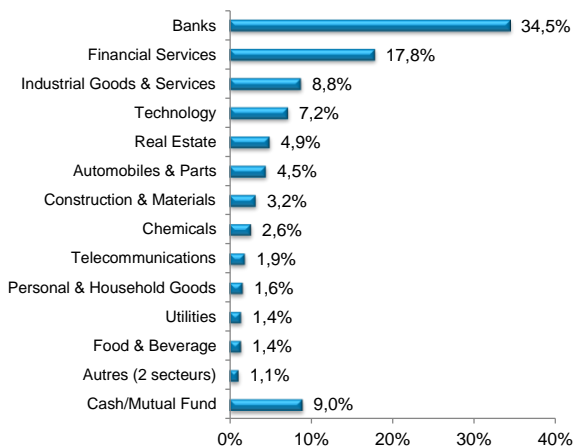


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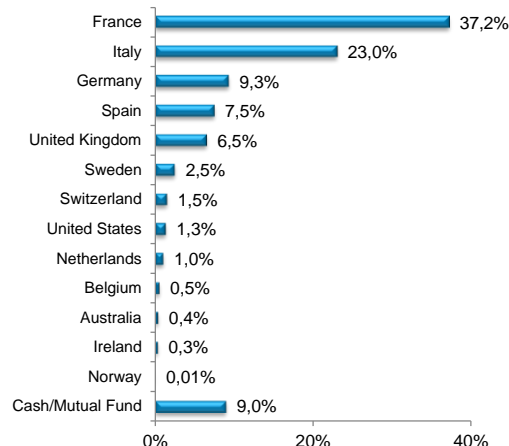


Sector breakdown ⁽¹⁾



Source: OFI AM

Geographical breakdown



Source: OFI AM

Asset management strategy

The OFI RS MONETAIRE portfolio mainly consists of TBs, CDs, CP etc., which account for 60.7% of net assets or around €1,232 million at EONIA, with maturity equal to 176 days. At the same time, the long portion of the portfolio (FRNs and MTNs) represents 37.7% or €765 million at EONIA + 30 bps with maturity close to 0.82 years. The portfolio's average term to maturity is 206 days. The proportion of investments maturing at between one and 30 days is 15.5%. The most highly represented sector is banking, which accounts for 34.5% of net assets, followed by financial services at 17.8%.

Exposure to peripherals is 30.5%.

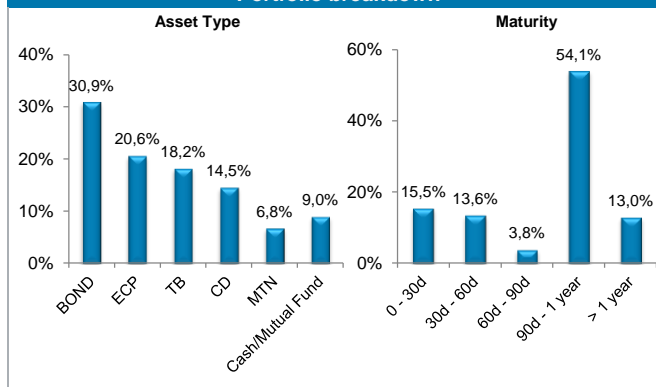
The OFI RS MONETAIRE portfolio is currently returning around EONIA + 10.7 bps (on a YTM basis).

The fund's net assets at the month-end stood at €2,030 million.

OFI RS MONETAIRE has delivered annualised YTD performance of -0.23%, compared with -0.36% for compounded EONIA over the same period, **equating to Eonia +14 bps, and is ranked sixth out of 119 funds** in the Eurozone Regular Treasury category (source: Europeperformance). The fund posted an annualised monthly loss of 0.34%, equating to EONIA + 3 bps. For reference, **OFI RS MONETAIRE ranks 22nd out of 106 funds over a three-year period.**

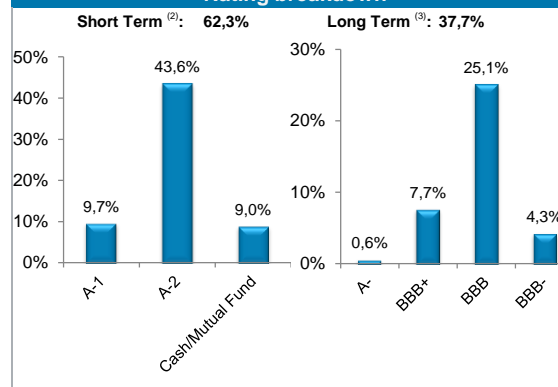
Emir Hadzic - Daniel Bernardo - Fund Managers

Portfolio breakdown



Source: OFI AM

Rating breakdown



Source: OFI AM

Top 10

| Name | Weight |
|---------------------------------|---------------|
| AXA BANQUE SADIR | 5,92% |
| INTESA SANPAOLO BANK LUXEMBOURG | 5,17% |
| UNICREDITO | 5,15% |
| BANCO DE SABADELL | 4,93% |
| BPCE | 3,94% |
| VOLKSWAGEN INTL FINANCE | 3,72% |
| MEDIOBANCA INTERNATIONAL LUX | 3,45% |
| FCA BANK SPA/IRELAND | 3,27% |
| FCE BANK PLC | 3,00% |
| BNP PARIBAS | 2,96% |
| TOTAL | 41,51% |

Source: OFI AM

(1) ICB Classification (level 2)

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

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

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