

# OFI RS EURO EQUITY SMART BETA GI

Monthly Factsheet - Equities - november 2018



OFI RS Euro Equity Smart Beta is a mutual fund mainly invested in eurozone equities. The investment team selects stocks from the Euro Stoxx universe using an innovative approach that shelters it from biases arising from the 'cap-weighting' of benchmarks. The fund managers have developed a dynamic investment process that combines three approaches: equal risk contribution, SRI analysis ('best in class' approach) and equal weighting of stocks. Investments are allocated among stocks on a quarterly basis.

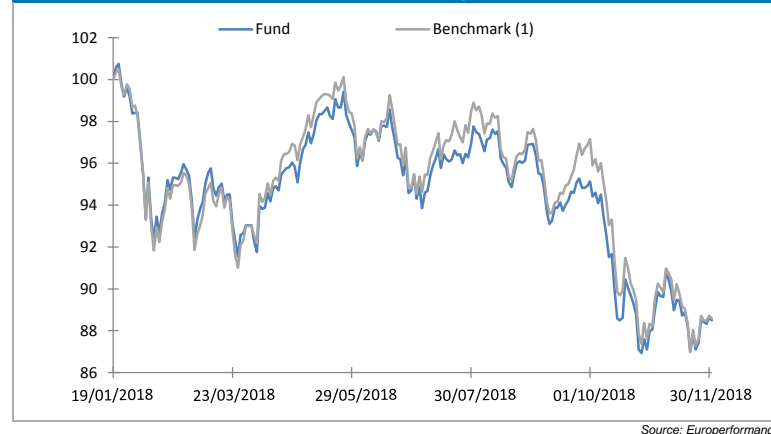
## Key Figures as of 30/11/2018

Net Asset Value of the unit (EUR) :	88,50
Net Assets of the unit (EUR):	88,50
Total Net Asset (EUR M):	268,45
Number of holdings:	199
Number of stocks:	198
Equity exposure:	99,97%

## Characteristics

ISIN Code:	FR0013303617
Ticker:	OFISGIC FP Equity
AMF classification:	Euro Zone - Equities
Europereformance classification:	Euro Equities
Benchmark <sup>(1)</sup> :	Euro Stoxx NR
Main risks:	Capital and performance Market risk: equity and credit Exchange rate
Management Company:	OFI ASSET MANAGEMENT
Fund manager(s):	Stéphane YOUNBI, Michaël FAY
Distribution policy:	Capitalisation
Currency:	EUR
Inception date:	19/01/2018
Recommended investment horizon:	Over 5 years
Valuation:	Daily
Ongoing charge:	1,00%
Custodian:	SOCIETE GENERALE PARIS

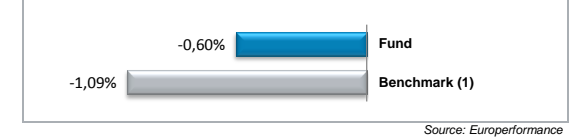
## Return since inception



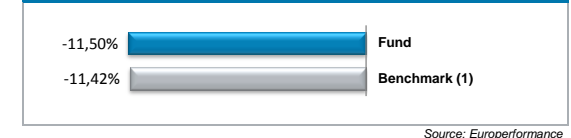
## Risk Profile:

Level : 1 2 3 4 5 6 7

## Monthly return



## Year To Date return



## Return & Volatility

	Since inception (cum.)		5 years (cum.)		3 years (cum.)		1 year		YTD		6 months		3 months	
	Return	Volat.	Return	Volat.	Return	Volat.	Return	Volat.	Return	Volat.	Return	Volat.	Return	Volat.
OFI RS EURO EQUITY SMART BETA GI	-11,50%	13,11%	-	-	-	-	-	-	-11,50%	13,11%	-7,94%	-	-7,35%	-
Benchmark <sup>(1)</sup>	-11,42%	14,35%	-	-	-	-	-	-	-11,42%	14,35%	-7,87%	-	-7,85%	-

Source: Europereformance

## Solvency Capital Requirement\*

SCR Market (EUR) as of 28/09/2018 : \* 111 041 459



## Monthly returns

	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Year	Bench.
2018	-1,59%*	-3,06%	-2,48%	4,14%	-0,77%	-1,33%	2,69%	-1,93%	-1,15%	-5,71%	-0,60%		-11,50%	-11,42%

\*Return from 19/01/2018 to 31/01/2018

Source: Europereformance

\* The market SCR represents the capital requirement taking into account correlation between the various risk factors.

(1) Benchmark: Euro Stoxx NR

This document is intended only for professional clients within the meaning of Article D. 533-11 of the French Monetary and Financial Code; independent asset management advisers; financial investment advisers within the meaning of Article L. 541-1 et seq of the Monetary and Financial Code. It should not be forwarded to non-professional clients who do not possess the necessary experience, knowledge and skills to take their own investment decisions and correctly assess the potential risks involved. The information contained in this document cannot under any circumstances be regarded as having contractual value. Only the investment fund's full prospectus and its most recent financial statements can be regarded as authoritative. Before envisaging subscription for any shares or securities in the fund, we recommend reading the most recent prospectus attentively and consulting the last financial report published by the investment fund, available on request from OFI Asset Management, 22 rue Vernier, 75017 Paris, or entities which market the investment fund. No commercial exploitation, not even any partial exploitation, of the data presented therein may be effected without the prior consent of OFI Asset Management or one of its subsidiaries. Neither OFI Asset Management nor its subsidiaries can accept any liability concerning the use made of the information contained in this document or any consequences stemming from such use. Any reproduction or unauthorized use of this information will render the user liable and will be susceptible of leading to legal proceedings. Past performance is not a reliable indicator of future performance. The figures quoted are for past years. In consequence the management company cannot be held liable for any investment or divestment decision made on the basis of the information contained in this document. The fiscal treatment of investments involving shares or securities in the investment fund will depend on the individual situation of each client and will be susceptible of changing. OFI Asset Management S.A., 22 rue Vernier, 75017 Paris, a limited company with a capital of €7,440,000, listed in the Paris Trade and Companies Register under the no. 384 940 342, a portfolio management company approved by the AMF (the French Financial Markets Authority) under the number GP 92-12.

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 • Tel.: + 33 (0)1 40 68 17 17 • Fax: + 33 (0)1 40 68 17 18 • www.ofi-am.fr



@ISRbyOFI

# OFI RS EURO EQUITY SMART BETA GI

Monthly Factsheet - Equities - november 2018

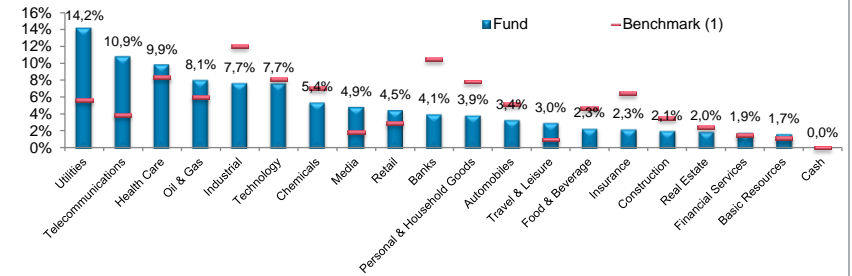


## Top 10 Holdings (cash excluded)

Name	Weight	Performance	Contribution	Country	Sector
PROXIMUS	1,74%	8,38%	0,13%	Belgium	Telecommunications
KONINKLIJKE KPN NV	1,69%	11,86%	0,18%	Netherlands	Telecommunications
ORANGE	1,64%	9,70%	0,14%	France	Telecommunications
CELLNEX TELECOM	1,60%	11,22%	0,16%	Spain	Telecommunications
TELEFONICA DEUTSCHLAND	1,46%	4,13%	0,06%	Germany	Telecommunications
ELISA	1,44%	0,77%	0,01%	Finland	Telecommunications
SNAM	1,37%	5,94%	0,08%	Italy	Oil & Gas
FREENET	1,29%	-8,62%	-0,12%	Germany	Telecommunications
NESTE OIL OYJ	1,23%	-5,14%	-0,07%	Finland	Oil & Gas
ENEL	1,17%	10,52%	0,11%	Italy	Utilities
<b>TOTAL</b>	<b>14,63%</b>		<b>0,68%</b>		

Source: OFI AM (ICB Classification - Level 2)

## Sector breakdown



Source: OFI AM (ICB Classification - Level 2)

## 3 Best monthly contributions

Name	Weight	Performance	Contribution	Country	Sector
KONINKLIJKE KPN NV	1,69%	11,86%	0,18%	Netherlands	Telecommunications
CELLNEX TELECOM	1,60%	11,22%	0,16%	Spain	Telecommunications
ORANGE	1,64%	9,70%	0,14%	France	Telecommunications

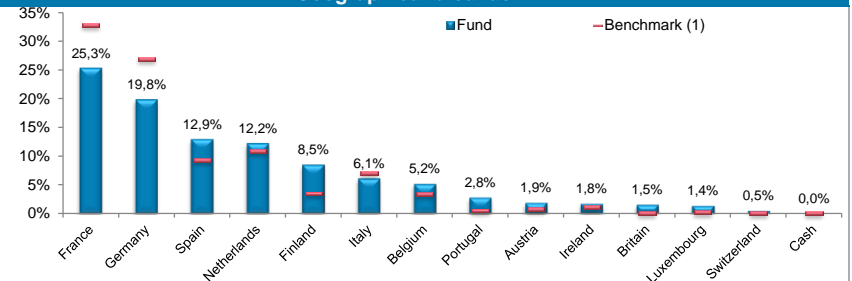
Source: OFI AM (ICB Classification - Level 2)

## 3 Worst monthly contributions

Name	Weight	Performance	Contribution	Country	Sector
SBM OFFSHORE	1,11%	-12,27%	-0,15%	Netherlands	Oil & Gas
TECHNIPFMC	0,96%	-13,07%	-0,14%	Britain	Oil & Gas
FREENET	1,29%	-8,62%	-0,12%	Germany	Telecommunications

Source: OFI AM (ICB Classification - Level 2)

## Geographical breakdown



Source: OFI AM

## Main movements of the month

Buy / Increase		
Name	Weight M-1	Weight M

Source: OFI AM

Sell / Decrease		
Name	Weight M-1	Weight M

Source: OFI AM

## Statistical Indicators (compared to the benchmark<sup>(1)</sup> on a 1 year rolling basis)

Beta	Alpha	Tracking Error	Sharpe Ratio <sup>(2)</sup>	Information Ratio	Frequency of profit	Worst drawdown
-	-	-	-	-	-	-

(1) Benchmark: Euro Stoxx NR

(2) Risk free rate: EONIA

Source: Europerformance

## Valuation metrics

Fund	PER 2018 (3)		PTBV 2018 (4)	
	14,09	12,93	1,57	1,49
Benchmark	13,49	12,24	1,47	1,39

(3) PER = Price / Earnings

(4) PBV = Price / Book value

Source: Factset

This document is intended only for professional clients within the meaning of Article D. 533-11 of the French Monetary and Financial Code; independent asset management advisers; financial investment advisers within the meaning of Article L. 541-1 et seq of the Monetary and Financial Code. It should not be forwarded to non-professional clients who do not possess the necessary experience, knowledge and skills to take their own investment decisions and correctly assess the potential risks involved. The information contained in this document cannot under any circumstances be regarded as having contractual value. Only the investment fund's full prospectus and its most recent financial statements can be regarded as authoritative. Before envisaging subscription for any shares or securities in the fund, we recommend reading the most recent prospectus attentively and consulting the last financial report published by the investment fund, available on request from OFI Asset Management, 22 rue Vernier, 75017 Paris, or entities which market the investment fund. No commercial exploitation, not even any partial exploitation, of the data presented therein may be effected without the prior consent of OFI Asset Management or one of its subsidiaries. Neither OFI Asset Management nor its subsidiaries can accept any liability concerning the use made of the information contained in this document or any consequences stemming from such use. Any reproduction or unauthorized use of this information will render the user liable and will be susceptible of leading to legal proceedings. Past performance is not a reliable indicator of future performance. The figures quoted are for past years. In consequence the management company cannot be held liable for any investment or divestment decision made on the basis of the information contained in this document. The fiscal treatment of investments involving shares or securities in the investment fund will depend on the individual situation of each client and will be susceptible of changing. OFI Asset Management S.A., 22 rue Vernier, 75017 Paris, a limited company with a capital of €7,440,000, listed in the Paris Trade and Companies Register under the no. 384 940 342, a portfolio management company approved by the AMF (the French Financial Markets Authority) under the number GP 92-12.

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 • Tel.: + 33 (0)1 40 68 17 17 • Fax: + 33 (0)1 40 68 17 18 • www.ofi-am.fr

