

**SINGLE SELECT PLATFORM**

**Société d'Investissement à Capital Variable (SICAV)**

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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

**UNAUDITED SEMI-ANNUAL REPORT  
for the period ended 30 June 2023**

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

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<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

<sup>2</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023.

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.

## SINGLE SELECT PLATFORM

Société d'Investissement à Capital Variable (SICAV)

### ADMINISTRATION

#### Board of Directors of the Fund

**Eric Bertrand**

Chairman  
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  
OFI Asset Management  
Paris

**Francis Weber**

Independent Director  
Groupe Réunica  
Paris

**Karine Delpas**

Director  
Groupe Macif  
Paris

**Guillaume Poli**

Director  
OFI Asset Management  
Paris

#### Registered Office

**J.P. Morgan SE, Luxembourg**

6, route de Trèves  
L-2633 Senningerberg

#### Depository, Administration, Domiciliation and Registrar & Transfer Agent

**J.P. Morgan SE, Luxembourg**

6, route de Trèves  
L-2633 Senningerberg

#### Principal Distributor

**OFI Asset Management**

20-22, rue Vernier  
F-75017 Paris

#### Management Company

**OFI Invest LUX**

10-12, boulevard F.D. Roosevelt  
L-2450 Luxembourg

#### Investment Advisor

**OFI Asset Management**

20-22, rue Vernier  
F-75017 Paris

#### Auditor

**PricewaterhouseCoopers, 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

## **SINGLE SELECT PLATFORM**

### **Société d'Investissement à Capital Variable (SICAV)**

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#### **INVESTMENT SUB-MANAGERS**

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##### **OFI Invest - ESG Global Emerging Debt<sup>1</sup>**

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 – (HEN) European Equity**

Henderson Global Investors Limited  
201 Bishopsgate  
London EC2M 3AE  
United Kingdom

##### **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 Transition Climat Europe<sup>2</sup>**

OFI Invest Asset Management  
20-22, rue Vernier  
75017 Paris  
France

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

<sup>2</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023.

## **SINGLE SELECT PLATFORM**

### **Société d'Investissement à Capital Variable (SICAV)**

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#### **INFORMATION TO THE SHAREHOLDERS**

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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.

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**Statement of Net Assets**

**As at 30 June 2023**

**(Expressed in Euro)**

	<b>OFI Invest - ESG Global Emerging Debt<sup>1</sup> EUR</b>	<b>SSP / M – (ZAD) European Equity EUR</b>	<b>SSP / M – (HEN) European Equity EUR</b>	<b>SSP / M – (ABE) US Equity EUR</b>
<b>Assets</b>				
Investments in securities at cost	44,338,828	82,290,621	39,467,393	45,429,595
Unrealised gain/(loss)	(4,280,331)	1,036,865	4,454,083	5,382,827
Investments in securities at market value	40,058,497	83,327,486	43,921,476	50,812,422
Cash at bank and at brokers	1,568,345	6,957,444	1,173,054	1,840,571
Receivables on investments sold	–	2,162,340	100,995	249,806
Dividends receivable	–	–	51,370	21,928
Interest receivable	500,546	–	–	–
Tax reclaims receivable	160,421	205,356	180,183	–
Fee waiver receivable	313	313	314	313
Unrealised gain on financial futures contracts	33,112	–	–	–
Other assets	1,621	1,621	1,622	1,621
<b>Total assets</b>	<b>42,322,855</b>	<b>92,654,560</b>	<b>45,429,014</b>	<b>52,926,661</b>
<b>Liabilities</b>				
Bank overdrafts	197	–	–	–
Payables on redemptions	–	2,830,513	–	–
Payables on investments purchased	–	3,009,282	79,409	475,719
Management fees payable	39,264	39,536	16,916	32,283
Performance fees payable	–	130,771	–	–
Unrealised loss on financial futures contracts	50,104	–	–	–
Other liabilities	108,307	157,822	140,683	133,663
<b>Total liabilities</b>	<b>197,872</b>	<b>6,167,924</b>	<b>237,008</b>	<b>641,665</b>
<b>Total net assets</b>	<b>42,124,983</b>	<b>86,486,636</b>	<b>45,192,006</b>	<b>52,284,996</b>

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**Statement of Net Assets (continued)**

**As at 30 June 2023**

**(Expressed in Euro)**

	<b>SSP / M – (PNI) Euro Equity EUR</b>	<b>SSP / M – (LZA) Euro Equity EUR</b>	<b>OFI Invest - ESG Transition Climat Europe<sup>2</sup> EUR</b>	<b>Combined EUR</b>
<b>Assets</b>				
Investments in securities at cost	94,726,665	89,971,564	305,708,869	701,933,535
Unrealised gain/(loss)	14,291,727	20,585,468	15,141,741	56,612,381
Investments in securities at market value	109,018,392	110,557,032	320,850,610	758,545,916
Cash at bank and at brokers	611,781	3,317,888	1,647,115	17,116,198
Receivables on investments sold	–	–	11,150,631	13,663,772
Dividends receivable	83,140	41,055	36,057	233,550
Interest receivable	–	–	–	500,546
Tax reclaims receivable	404,052	720,392	388,020	2,058,424
Fee waiver receivable	313	314	314	2,194
Unrealised gain on financial futures contracts	–	–	–	33,112
Formation expenses, net of amortisation	–	–	19,497	19,497
Other assets	1,621	1,621	16,293	26,019
<b>Total assets</b>	<b>110,119,299</b>	<b>114,638,302</b>	<b>334,108,537</b>	<b>792,199,228</b>
<b>Liabilities</b>				
Bank overdrafts	–	–	–	197
Payables on redemptions	–	–	9,485,629	12,316,142
Payables on investments purchased	–	–	–	3,564,410
Management fees payable	57,532	57,529	203,104	446,164
Performance fees payable	489,440	194,191	–	814,402
Unrealised loss on financial futures contracts	–	–	–	50,104
Other liabilities	146,215	158,363	198,407	1,043,459
<b>Total liabilities</b>	<b>693,187</b>	<b>410,083</b>	<b>9,887,140</b>	<b>18,234,878</b>
<b>Total net assets</b>	<b>109,426,112</b>	<b>114,228,219</b>	<b>324,221,397</b>	<b>773,964,350</b>

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

<sup>2</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023.

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**Statement of Operations and Changes in Net Assets**  
**For the period ended 30 June 2023**  
**(Expressed in Euro)**

	<b>OFI Invest - ESG Global Emerging Debt<sup>1</sup> EUR</b>	<b>SSP / M – (ZAD) European Equity EUR</b>	<b>SSP / M – (HEN) European Equity EUR</b>	<b>SSP / M – (ABE) US Equity EUR</b>
<b>Net assets at the beginning of the period</b>	<b>52,938,612</b>	<b>101,678,641</b>	<b>79,820,721</b>	<b>57,936,329</b>
<b>Income</b>				
Dividend income, net of withholding taxes	–	1,893,665	1,188,175	349,572
Interest income from investments, net of withholding taxes	1,439,012	–	–	–
Securities lending income	4,009	5,721	–	4
Bank interest	7,954	5,338	2,086	11,310
<b>Total income</b>	<b>1,450,975</b>	<b>1,904,724</b>	<b>1,190,261</b>	<b>360,886</b>
<b>Expenses</b>				
Management fees	249,557	259,038	146,046	202,623
Performance fees	–	130,771	–	–
Depositary fees	4,554	–	4,002	1,483
Administrative fees	13,048	27,389	20,859	16,262
Audit fees	13,548	13,548	13,548	13,548
Professional fees	4,630	28,559	12,952	4,630
Taxe d'abonnement	2,421	4,583	3,156	2,722
Bank and other interest expenses	1,910	–	–	7
Other Operating expenses	22,020	45,102	57,401	80,946
<b>Total expenses</b>	<b>311,688</b>	<b>508,990</b>	<b>257,964</b>	<b>322,221</b>
<b>Net investment income/(loss)</b>	<b>1,139,287</b>	<b>1,395,734</b>	<b>932,297</b>	<b>38,665</b>
Net realised gain/(loss) on:				
Sale of investments	(290,774)	11,302,352	3,636,475	355,061
Financial futures contracts	(119,455)	–	–	–
Currency exchange	(77,398)	(140,553)	(29,731)	(34,691)
<b>Net realised gain/(loss) for the period</b>	<b>(487,627)</b>	<b>11,161,799</b>	<b>3,606,744</b>	<b>320,370</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2,401,525	(1,638,079)	4,766,040	6,399,124
Financial futures contracts	3,563	–	–	–
Currency exchange	21,366	(448)	(2,673)	2,802
<b>Net change in unrealised appreciation/(depreciation) for the period</b>	<b>2,426,454</b>	<b>(1,638,527)</b>	<b>4,763,367</b>	<b>6,401,926</b>
<b>Increase/(decrease) in net assets as a result of operations</b>	<b>3,078,114</b>	<b>10,919,006</b>	<b>9,302,408</b>	<b>6,760,961</b>

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



**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**Statement of Operations and Changes in Net Assets (continued)**  
**For the period ended 30 June 2023**  
**(Expressed in Euro)**

	<b>OFI Invest - ESG Global Emerging Debt<sup>1</sup> EUR</b>	<b>SSP / M – (ZAD) European Equity EUR</b>	<b>SSP / M – (HEN) European Equity EUR</b>	<b>SSP / M – (ABE) US Equity EUR</b>
Subscriptions	–	–	–	1,425,482
Redemptions	(13,891,743)	(26,111,011)	(43,931,123)	(13,837,776)
<b>Increase/(decrease) in net assets as a result of movements in share capital</b>	<b>(13,891,743)</b>	<b>(26,111,011)</b>	<b>(43,931,123)</b>	<b>(12,412,294)</b>
<b>Net assets at the end of the period</b>	<b>42,124,983</b>	<b>86,486,636</b>	<b>45,192,006</b>	<b>52,284,996</b>

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**Statement of Operations and Changes in Net Assets (continued)**

**For the period ended 30 June 2023**

**(Expressed in Euro)**

	SSP / M – (PNI) Euro Equity EUR	SSP / M – (LZA) Euro Equity EUR	OFI Invest - ESG Transition Climat Europe <sup>2</sup> EUR	Combined EUR
<b>Net assets at the beginning of the period</b>	<b>111,585,452</b>	<b>118,399,477</b>	<b>374,338,524</b>	<b>896,697,756</b>
<b>Income</b>				
Dividend income, net of withholding taxes	2,450,550	2,886,548	7,522,673	16,291,183
Interest income from investments, net of withholding taxes	–	–	–	1,439,012
Securities lending income	11,953	12,629	–	34,316
Bank interest	1,596	1,235	8,935	38,454
<b>Total income</b>	<b>2,464,099</b>	<b>2,900,412</b>	<b>7,531,608</b>	<b>17,802,965</b>
<b>Expenses</b>				
Management fees	365,539	366,415	1,260,318	2,849,536
Performance fees	489,440	194,191	–	814,402
Depositary fees	4,430	5,689	21,484	41,642
Administrative fees	24,969	28,158	46,040	176,725
Audit fees	13,548	13,548	13,548	94,836
Professional fees	4,630	4,630	32,409	92,440
Taxe d'abonnement	5,612	5,890	42,532	66,916
Amortisation of formation expenses	941	941	2,492	4,374
Bank and other interest expenses	–	–	–	1,917
Other Operating expenses	48,849	65,585	34,590	354,493
<b>Total expenses</b>	<b>957,958</b>	<b>685,047</b>	<b>1,453,413</b>	<b>4,497,281</b>
<b>Net investment income/(loss)</b>	<b>1,506,141</b>	<b>2,215,365</b>	<b>6,078,195</b>	<b>13,305,684</b>
Net realised gain/(loss) on:				
Sale of investments	4,488,965	4,740,938	20,100,534	44,333,551
Financial futures contracts	–	–	–	(119,455)
Currency exchange	456	42	7,056	(274,819)
<b>Net realised gain/(loss) for the period</b>	<b>4,489,421</b>	<b>4,740,980</b>	<b>20,107,590</b>	<b>43,939,277</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	13,079,100	10,832,959	16,823,279	52,663,949
Financial futures contracts	–	–	–	3,563
Currency exchange	3,402	–	6,958	31,406
<b>Net change in unrealised appreciation/(depreciation) for the period</b>	<b>13,082,502</b>	<b>10,832,959</b>	<b>16,830,237</b>	<b>52,698,918</b>

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**Statement of Operations and Changes in Net Assets (continued)**

**For the period ended 30 June 2023**

**(Expressed in Euro)**

	<b>SSP / M – (PNI) Euro Equity EUR</b>	<b>SSP / M – (LZA) Euro Equity EUR</b>	<b>OFI Invest - ESG Transition Climat Europe<sup>2</sup> EUR</b>	<b>Combined EUR</b>
<b>Increase/(decrease) in net assets as a result of operations</b>	<b>19,078,064</b>	<b>17,789,304</b>	<b>43,016,022</b>	<b>109,943,879</b>
Subscriptions	–	–	8,883,235	10,308,717
Redemptions	(18,219,134)	(18,194,320)	(100,573,833)	(234,758,941)
<b>Increase/(decrease) in net assets as a result of movements in share capital</b>	<b>(18,219,134)</b>	<b>(18,194,320)</b>	<b>(91,690,598)</b>	<b>(224,450,224)</b>
Dividend distributions	(3,018,270)	(3,766,242)	(1,442,551)	(8,227,063)
Foreign currency translation difference	–	–	–	2
<b>Net assets at the end of the period</b>	<b>109,426,112</b>	<b>114,228,219</b>	<b>324,221,397</b>	<b>773,964,350</b>

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

<sup>2</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023.

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**Statistical Information**

**For the period ended 30 June 2023**

**(Expressed in Euro)**

**Net Asset Value per Share and Total Net Assets**

	Shares outstanding as at 30 June 2023	NAV per share as at 30 June 2023	NAV per share as at 31 December 2022	NAV per share as at 31 December 2021
<b>OFI Invest - ESG Global Emerging Debt<sup>1</sup></b>				
Class I-C EUR	429,751	98.02	92.64	101.67
<b>Total net assets in EUR</b>		<b>42,124,983</b>	<b>52,938,612</b>	<b>57,705,056</b>
<b>SSP / M – (ZAD) European Equity</b>				
Class O-C EUR	2,568	33,678.60	30,456.38	30,088.72
<b>Total net assets in EUR</b>		<b>86,486,636</b>	<b>101,678,641</b>	<b>154,037,405</b>
<b>SSP / M – (HEN) European Equity</b>				
Class O-C EUR	2,065	21,887.82	19,422.47	23,162.36
<b>Total net assets in EUR</b>		<b>45,192,006</b>	<b>79,820,721</b>	<b>114,508,683</b>
<b>SSP / M – (ABE) US Equity</b>				
Class O-C USD <sup>2</sup>	1,947	29,304.48	25,474.64	30,165.07
<b>Total net assets in EUR</b>		<b>52,284,996</b>	<b>57,936,329</b>	<b>79,125,598</b>
<b>SSP / M – (PNI) Euro Equity</b>				
Class O-D EUR	7,530	14,532.02	12,629.93	14,226.62
<b>Total net assets in EUR</b>		<b>109,426,112</b>	<b>111,585,452</b>	<b>127,314,012</b>
<b>SSP / M – (LZA) Euro Equity</b>				
Class O-D EUR	8,206	13,920.09	12,403.05	13,950.69
<b>Total net assets in EUR</b>		<b>114,228,219</b>	<b>118,399,477</b>	<b>151,239,430</b>
<b>OFI Invest - ESG Transition Climat Europe<sup>3</sup></b>				
Class A-EUR	1,696,170	14.52	13.04	–
Class AFER Climat EUR	983,418	128.46	116.53	–
Class I-EUR	50	1,114.22	997.03	–
Class K-EUR	113,479	1,526.34	1,363.08	–
<b>Total net assets in EUR</b>		<b>324,221,397</b>	<b>374,338,524</b>	<b>–</b>

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

<sup>2</sup>This class of shares is denominated in US Dollar (USD). The reference currency of the sub-fund is the Euro (EUR).

<sup>3</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023

## SINGLE SELECT PLATFORM

### Société d'Investissement à Capital Variable (SICAV)

#### NOTES TO THE FINANCIAL STATEMENTS AS AT 30 JUNE 2023

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## 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 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 2023, the following 7 Sub-Funds are active:

OFI Invest - ESG Global Emerging Debt<sup>1</sup> since 31 December 2010  
SSP / M – (ZAD) European Equity since 15 March 2012  
SSP / M – (HEN) European Equity since 15 June 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 Transition Climat Europe<sup>2</sup> since 24 May 2022

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

<sup>2</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023.

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

Class K, Class A, Class AFER Climat, Class I-C, Class O-C 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 2023, the active Share Classes are disclosed on page 10.

## 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.

### 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.

## **SINGLE SELECT PLATFORM**

### **Société d'Investissement à Capital Variable (SICAV)**

#### **NOTES TO THE FINANCIAL STATEMENTS AS AT 30 JUNE 2023 (continued)**

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##### **2.SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)**

###### **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 2023, 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 period 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 determined in good faith by or under procedures established by the Directors.

###### **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.

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**NOTES TO THE FINANCIAL STATEMENTS AS AT 30 JUNE 2023 (continued)**

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**2.SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)**

**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:

<b>Currency</b>	<b>Rate</b>
EUR = 1	
BRL	5.263
CHF	0.9761
CLP	875.1457
CNH	7.9368
COP	4555.7705
CZK	23.7585
DKK	7.4459
GBP	0.8581
HUF	373
IDR	16356.8176
MXN	18.7112
MYR	5.0922
NOK	11.6885
PEN	3.9547
PLN	4.4327
RON	4.9592
RUB	97.6445
SEK	11.7842
THB	38.6814
USD	1.091
ZAR	20.6104

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**NOTES TO THE FINANCIAL STATEMENTS AS AT 30 JUNE 2023 (continued)**

**4.MANAGEMENT FEES AND PERFORMANCE FEES**

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

<b>Sub-Funds</b>	<b>Class I-C</b>	<b>Class O-C and Class O-D</b>	<b>Class A</b>	<b>Class AFER Climat</b>	<b>Class I</b>	<b>Class K</b>
OFI Invest - ESG Global Emerging Debt <sup>1</sup>	0.93%	-	-	-	-	-
SSP / M – (ZAD) European Equity	-	0.52%	-	-	-	-
SSP / M – (HEN) European Equity	-	0.42%	-	-	-	-
SSP / M – (ABE) US Equity	-	0.71%	-	-	-	-
SSP / M – (PNI) Euro Equity	-	0.65%	-	-	-	-
SSP / M – (LZA) Euro Equity	-	0.62%	-	-	-	-
OFI Invest - ESG Transition Climat Europe <sup>2</sup>	-	-	1.50%	1.15%	0.75%	0.35%

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:

<b>Sub-Funds</b>	<b>Class I-C</b>	<b>Class O-C and Class O-D</b>	<b>Class A, AFER Climat, I and K</b>
OFI Invest - ESG Global Emerging Debt <sup>1</sup>	15% of the performance over composite index of 80% JP Morgan ESG GBI-EM Global Diversified Unhedged EURO Index and 20% JP Morgan Euro EMBI Index	-	-
SSP / M – (ZAD) European Equity	-	20% over the performance of MSCI Daily Net TR Europe ex UK EURO Index (MSDE15XN Index)	-
SSP / M – (HEN) European Equity	-	15% over the best performance between the index FTSEurofirst 300 TR (ETOP300 Index) and the index DJ Stoxx 600 TR (SXXR Index)	-
SSP / M – (ABE) US Equity	-	15% over the performance of S&P 500 Index net reinvested (SPTR500N Index)	-
SSP / M – (PNI) Euro Equity	-	15 % over performance of MSCI EMU Net Return EUR Index (MSDEEMUN Index)	-
SSP / M – (LZA) Euro Equity	-	15 % over performance of EuroStoxx Net Return in EUR (SXXT Index)	-
OFI Invest - ESG Transition Climat Europe <sup>2</sup>	-	-	-

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

<sup>2</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023.



**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**NOTES TO THE FINANCIAL STATEMENTS AS AT 30 JUNE 2023 (continued)**

**4.MANAGEMENT FEES AND PERFORMANCE FEES (continued)**

The Management Company charges an outperformance fee when there is a positive return compared to the benchmark. When calculating this return, by "valuation year" the Sub-Fund's fiscal year is taken in consideration. The calculation is reset to zero at the beginning of each fiscal year. The outperformance in the reference currency represents the difference between:

- the Net Asset Value (NAV) on a particular day including fixed fees (management fees, administration fees, subscription fees, etc. as listed in the Sub-Fund's description), but not including any provisions for cumulated previous outperformance fees and adjusted to take into account all subscriptions and redemptions; noted by NAVex.
- the theoretical benchmarked Net Asset Value per Share on that same day including the benchmark's performance and the effects of subscriptions and redemptions.

The Investment Multi-Managers may effect transactions or arrange for the effecting of transactions through brokers with whom they have "soft commission" arrangements. The benefits provided under such arrangements will assist the Investment Multi-Managers in the provision of investment services to the Company.

**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 0.30% 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.

<b>Sub-Funds</b>	<b>Class currency</b>	<b>Ex-date</b>	<b>Pay date</b>	<b>Dividend distribution per share in class currency</b>
SSP - M - (PNI) Euro Equity Class O-D EUR	EUR	05/04/2023	20/04/2023	366.74
SSP - M - (LZA) Euro Equity Class O-D EUR	EUR	05/04/2023	20/04/2023	423.84
OFI Invest - ESG Transition Climat Europe <sup>1</sup> Class AFER Climat EUR	EUR	05/04/2023	20/04/2023	0.66
Class AFER Climat EUR	EUR	16/06/2023	30/06/2023	0.82

<sup>1</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023.

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**NOTES TO THE FINANCIAL STATEMENTS AS AT 30 JUNE 2023 (continued)**

**8.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.

**9.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 counterparty risk of the Company or any Sub-Fund vis-à-vis one same counterparty may as a general rule not exceed 10% of its assets when the counterparty is a credit institution having its registered office in the European Union or if it is not the case, it is subject to prudential supervision rules.
- (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

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 LUX (10% of the total revenue)

As at 30 June 2023, 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 <sup>1</sup>	1,190,646	-	1,264,480	4,009
SSP / M – (ZAD) European Equity	-	-	-	5,721
SSP / M – (PNI) Euro Equity	-	-	-	11,953
SSP / M – (LZA) Euro Equity	4,384,807	1,768,072	2,971,111	12,629

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

The securities received as collateral are in the form of government bonds (Austria, Belgium, Finland, France, Germany, Netherlands and US).

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**NOTES TO THE FINANCIAL STATEMENTS AS AT 30 JUNE 2023 (continued)**

**10.SWING PRICING**

Sub-Funds may suffer a reduction of their Net Asset Value ("NAV") as a result of direct and indirect transaction costs incurred due to the purchase and selling of underlying securities caused by the investors' subscriptions and redemptions requests. This is known as dilution. To reduce the impact of such dilution and protect the interests of existing shareholders, the Company has implemented a swing pricing mechanism where a Sub-Fund's NAV price is adjusted downwards or upwards in order to ensure that the cost of the underlying portfolio activity is borne only by those investors who ask the respective subscriptions/redemptions and not by the rest of the existing shareholders. If one day of a NAV calculation the net amount of subscription / redemptions orders on all share classes exceeds a present threshold, which is determined by the Management Company upon objective criteria and expressed as a percentage of a Sub-Fund's NAV, the NAV may be adjusted upwards or downwards respectively in order to take into account the costs of the adjustment attributable respectively to the orders for subscriptions/redemptions. The NAV of each class of shares will be calculated separately however any adjustment will have, in percent, the same impact on the total NAV of the Sub-Fund. The Management Company shall determine the costs and thresholds on the base of, amongst others, transactions costs, buy-sell spreads as well as any taxes applicable to the Sub-Fund.

As at 30 June 2023, no swing pricing is applicable for any Sub-Funds.

**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.

<b>Sub-Funds</b>	<b>Currency</b>	<b>Costs in EUR</b>
OFI Invest - ESG Global Emerging Debt <sup>1</sup>	EUR	-
SSP - M - (ZAD) European Equity	EUR	275,590
SSP - M - (HEN) European Equity Fund	EUR	22,416
SSP - M - (ABE) U.S. Equity	EUR	15,349
SSP - M - (PNI) Euro Equity	EUR	72,317
SSP - M - (LZA) Euro Equity	EUR	76,611
OFI Invest - ESG Transition Climat Europe <sup>2</sup>	EUR	227,117

<sup>1</sup> Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

<sup>2</sup> Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023.

**12.SIGNIFICANT EVENTS**

As of 31 December 2022, the OFI Invest, the management company of the SICAV was renamed OFI Invest LUX.

As of 31 December 2022 OFI Invest AM became the investment manager of the sub-fund OFI Invest ESG Transition Climat Europe after the merger of Abeille Asset Management in OFI Invest AM (formerly OFI AM).

With effect from 02 January 2023, sub fund name changed from OFI - RS Global Emerging Bond to OFI Invest ESG Global Emerging Bond.

With effect from 02 January 2023, sub fund name changed from Climate Transition European Equity Fund to OFI Invest ESG Transition Climat.

**13.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 2023 or on the financial performance the funds for the period ended on that date.

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**OFI Invest - ESG Global Emerging Debt<sup>1</sup>**

**Schedule of Investments**

**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
<i>Argentina</i>				
Argentina Government Bond 0.5% 09/07/2029	EUR	10,393	2,997	0.01
Argentina Government Bond 0.125% 09/07/2030	EUR	320,100	93,613	0.22
			<u>96,610</u>	<u>0.23</u>
<i>Brazil</i>				
Brazil Notas do Tesouro Nacional 10% 01/01/2027	BRL	255,000	506,079	1.20
Brazil Notas do Tesouro Nacional 10% 01/01/2031	BRL	13,500	2,622,012	6.23
			<u>3,128,091</u>	<u>7.43</u>
<i>Chile</i>				
Bonos de la Tesoreria de la Republica en pesos 4.5% 01/03/2026	CLP	240,000,000	266,880	0.63
Bonos de la Tesoreria de la Republica en pesos 5% 01/03/2035	CLP	240,000,000	276,483	0.66
Bonos de la Tesoreria de la Republica en pesos 6% 01/01/2043	CLP	200,000,000	250,551	0.59
Chile Government Bond 2.55% 27/01/2032	USD	2,300,000	1,805,130	4.29
Chile Government Bond 1.25% 29/01/2040	EUR	1,665,000	1,108,937	2.63
			<u>3,707,981</u>	<u>8.80</u>
<i>Colombia</i>				
Colombia Titulos De Tesoreria 7% 26/03/2031	COP	11,400,000,000	2,111,568	5.01
			<u>2,111,568</u>	<u>5.01</u>
<i>Czech Republic</i>				
Czech Republic Government Bond, Reg. S 5.7% 25/05/2024	CZK	13,720,000	577,101	1.37
Czech Republic Government Bond, Reg. S 1% 26/06/2026	CZK	47,900,000	1,798,659	4.27
Czech Republic Government Bond, Reg. S 2.5% 25/08/2028	CZK	14,170,000	540,980	1.28
			<u>2,916,740</u>	<u>6.92</u>
<i>Germany</i>				
Kreditanstalt fuer Wiederaufbau 0.625% 25/07/2025	PLN	18,000,000	3,681,096	8.74
			<u>3,681,096</u>	<u>8.74</u>
<i>Hong Kong</i>				
Hong Kong Government Bond, Reg. S 2.8% 30/11/2024	CNH	7,000,000	887,717	2.11
			<u>887,717</u>	<u>2.11</u>
<i>Hungary</i>				
Hungary Government Bond 4.5% 27/05/2032	HUF	300,000,000	676,166	1.61
Hungary Government Bond 4% 28/04/2051	HUF	150,000,000	257,976	0.61
			<u>934,142</u>	<u>2.22</u>

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**OFI Invest - ESG Global Emerging Debt<sup>1</sup>**

**Schedule of Investments (continued)**

**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)				
<i>Indonesia</i>				
Indonesia Government Bond 11% 15/09/2025	IDR	4,450,000,000	301,034	0.72
Indonesia Government Bond 8.375% 15/09/2026	IDR	18,200,000,000	1,192,810	2.83
Indonesia Government Bond 6.125% 15/05/2028	IDR	5,000,000,000	307,367	0.73
Indonesia Government Bond 9% 15/03/2029	IDR	8,100,000,000	566,239	1.34
Indonesia Government Bond 8.75% 15/05/2031	IDR	9,000,000,000	632,562	1.50
Indonesia Government Bond 9.5% 15/07/2031	IDR	7,900,000,000	582,892	1.38
Indonesia Government Bond 8.25% 15/06/2032	IDR	4,600,000,000	318,384	0.76
Indonesia Treasury 6.5% 15/06/2025	IDR	18,000,000,000	1,113,790	2.64
			<u>5,015,078</u>	<u>11.90</u>
<i>Mexico</i>				
Mexican Bonos 7.75% 29/05/2031	MXN	28,000,000	1,416,207	3.36
Mexican Bonos 10% 20/11/2036	MXN	4,100,000	242,391	0.58
Mexican Bonos 8.5% 18/11/2038	MXN	4,800,000	250,112	0.59
Mexican Bonos 7.75% 13/11/2042	MXN	9,000,000	431,763	1.03
			<u>2,340,473</u>	<u>5.56</u>
<i>Peru</i>				
Peru Bonos De Tesoreria 6.15% 12/08/2032	PEN	800,000	193,325	0.46
Peru Government Bond, Reg. S 6.95% 12/08/2031	PEN	500,000	128,295	0.30
			<u>321,620</u>	<u>0.76</u>
<i>Poland</i>				
Poland Government Bond 3.75% 25/05/2027	PLN	2,000,000	421,686	1.00
			<u>421,686</u>	<u>1.00</u>
<i>Romania</i>				
Romania Government Bond 5.8% 26/07/2027	RON	2,690,000	526,368	1.25
Romania Government Bond 5% 12/02/2029	RON	1,200,000	223,365	0.53
Romania Government Bond, Reg. S 4.375% 22/08/2023	USD	1,100,000	1,005,855	2.39
			<u>1,755,588</u>	<u>4.17</u>
<i>South Africa</i>				
South Africa Government Bond 8% 31/01/2030	ZAR	24,000,000	1,029,094	2.44
South Africa Government Bond 8.25% 31/03/2032	ZAR	50,150,000	2,045,506	4.86
South Africa Government Bond 9% 31/01/2040	ZAR	10,050,000	375,223	0.89
			<u>3,449,823</u>	<u>8.19</u>

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**OFI Invest - ESG Global Emerging Debt<sup>1</sup>**

**Schedule of Investments (continued)**

**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)				
<i>Supranational</i>				
International Bank for Reconstruction & Development 4.25% 22/01/2026	MXN	40,000,000	1,874,161	4.45
International Bank for Reconstruction & Development 5% 22/01/2026	BRL	5,000,000	861,679	2.04
			<u>2,735,840</u>	<u>6.49</u>
Total Bonds			<u>33,504,053</u>	<u>79.53</u>
Total Transferable securities and money market instruments admitted to an official exchange listing			<u>33,504,053</u>	<u>79.53</u>
Transferable securities and money market instruments dealt in on another regulated market				
Bonds				
<i>Malaysia</i>				
Malaysia Government Bond 3.478% 14/06/2024	MYR	6,000,000	1,180,401	2.80
Malaysia Government Bond 4.181% 15/07/2024	MYR	6,000,000	1,186,701	2.82
Malaysia Government Bond 3.9% 30/11/2026	MYR	7,500,000	1,489,166	3.53
Malaysia Government Bond 4.498% 15/04/2030	MYR	6,740,000	1,383,950	3.29
Malaysia Government Bond 3.844% 15/04/2033	MYR	530,000	103,471	0.25
			<u>5,343,689</u>	<u>12.69</u>
<i>Peru</i>				
Peru Government Bond, Reg. S 6.9% 12/08/2037	PEN	2,930,000	734,901	1.74
			<u>734,901</u>	<u>1.74</u>
<i>Thailand</i>				
Thailand Government Bond 1% 17/06/2027	THB	19,000,000	467,806	1.11
			<u>467,806</u>	<u>1.11</u>
Total Bonds			<u>6,546,396</u>	<u>15.54</u>
Total Transferable securities and money market instruments dealt in on another regulated market			<u>6,546,396</u>	<u>15.54</u>
Other transferable securities and money market instruments				
Bonds				
<i>Russia</i>				
Russian Federation Bond - OFZ 7.05% 19/01/2028*	RUB	60,100,000	61	–

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**OFI Invest - ESG Global Emerging Debt<sup>1</sup>**

**Schedule of Investments (continued)**

**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Other transferable securities and money market instruments (continued)				
Bonds (continued)				
<i>Russia (continued)</i>				
Russian Federation Bond - OFZ 8.5% 17/09/2031*	RUB	24,000,000	25	–
Russian Federation Bond - OFZ 7.7% 23/03/2033*	RUB	73,000,000	75	–
			161	–
Total Bonds			161	–
Total Other transferable securities and money market instruments			161	–
Units of authorised UCITS or other collective investment undertakings				
Collective Investment Schemes - UCITS				
<i>France</i>				
OFI RS Liquidities <sup>†</sup>	EUR	2	7,887	0.02
			7,887	0.02
Total Collective Investment Schemes - UCITS			7,887	0.02
Total Units of authorised UCITS or other collective investment undertakings			7,887	0.02
<b>Total Investments</b>			<b>40,058,497</b>	<b>95.09</b>
<b>Cash</b>			<b>1,568,148</b>	<b>3.72</b>
<b>Other assets/(liabilities)</b>			<b>498,338</b>	<b>1.19</b>
<b>Total net assets</b>			<b>42,124,983</b>	<b>100.00</b>

\*Security is valued at its fair value under the direction of the Board of Directors of the Company.

<sup>†</sup>Related Party Fund.

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**OFI Invest - ESG Global Emerging Debt<sup>1</sup>**

**Schedule of Investments (continued)**

**As at 30 June 2023**

**Financial Futures Contracts**

<b>Security Description</b>	<b>Number of Contracts</b>	<b>Currency</b>	<b>Global Exposure EUR</b>	<b>Unrealised Gain/(Loss) EUR</b>	<b>% of Net Assets</b>
US Ultra Bond, 20/09/2023	17	USD	2,122,565	33,112	0.08
<b>Total Unrealised Gain on Financial Futures Contracts</b>				<b>33,112</b>	<b>0.08</b>
US 10 Year Note, 20/09/2023	31	USD	3,189,949	(29,531)	(0.07)
Foreign Exchange MXN/USD, 18/09/2023	(67)	USD	(1,764,968)	(20,573)	(0.05)
<b>Total Unrealised Loss on Financial Futures Contracts</b>				<b>(50,104)</b>	<b>(0.12)</b>
<b>Net Unrealised Loss on Financial Futures Contracts</b>				<b>(16,992)</b>	<b>(0.04)</b>

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.



**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**SSP / M – (ZAD) European Equity**

**Schedule of Investments**

**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
<i>Denmark</i>				
Pandora A/S	DKK	50,000	4,090,836	4.73
			<u>4,090,836</u>	<u>4.73</u>
<i>Finland</i>				
Stora Enso OYJ 'R'	EUR	250,000	2,656,250	3.07
			<u>2,656,250</u>	<u>3.07</u>
<i>France</i>				
BioMerieux	EUR	37,300	3,585,276	4.15
Carrefour SA	EUR	337,000	5,848,635	6.76
Cie de Saint-Gobain	EUR	74,500	4,151,885	4.80
Kering SA	EUR	13,500	6,825,600	7.89
Teleperformance	EUR	17,400	2,670,030	3.09
Veolia Environnement SA	EUR	144,000	4,168,800	4.82
			<u>27,250,226</u>	<u>31.51</u>
<i>Germany</i>				
Allianz SE	EUR	19,400	4,136,080	4.79
Continental AG	EUR	76,000	5,251,600	6.07
Heidelberg Materials AG	EUR	55,000	4,136,000	4.78
Siemens Energy AG	EUR	309,000	4,999,620	5.78
			<u>18,523,300</u>	<u>21.42</u>
<i>Netherlands</i>				
STMicroelectronics NV	EUR	55,000	2,506,075	2.90
			<u>2,506,075</u>	<u>2.90</u>
<i>Norway</i>				
Mowi ASA	NOK	228,000	3,319,986	3.84
			<u>3,319,986</u>	<u>3.84</u>
<i>Sweden</i>				
Securitas AB 'B'	SEK	525,000	3,940,991	4.55
			<u>3,940,991</u>	<u>4.55</u>
<i>United Kingdom</i>				
BP plc	GBP	1,500,000	8,011,777	9.26
GSK plc	GBP	211,300	3,419,634	3.96
ITV plc	GBP	4,250,000	3,382,595	3.91

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**SSP / M – (ZAD) European Equity**  
**Schedule of Investments (continued)**  
**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Equities (continued)				
<i>United Kingdom (continued)</i>				
Pearson plc	GBP	240,000	2,298,918	2.66
Reckitt Benckiser Group plc	GBP	57,000	3,926,898	4.54
			<u>21,039,822</u>	<u>24.33</u>
Total Equities			<u>83,327,486</u>	<u>96.35</u>
Total Transferable securities and money market instruments admitted to an official exchange listing			<u>83,327,486</u>	<u>96.35</u>
<b>Total Investments</b>			<b><u>83,327,486</u></b>	<b><u>96.35</u></b>
<b>Cash</b>			<b><u>6,957,444</u></b>	<b><u>8.04</u></b>
<b>Other assets/(liabilities)</b>			<b><u>(3,798,294)</u></b>	<b><u>(4.39)</u></b>
<b>Total net assets</b>			<b><u>86,486,636</u></b>	<b><u>100.00</u></b>

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**SSP / M – (HEN) European Equity**

**Schedule of Investments**

**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
<i>Austria</i>				
BAWAG Group AG, Reg. S	EUR	21,969	927,531	2.05
			<u>927,531</u>	<u>2.05</u>
<i>Denmark</i>				
Novo Nordisk A/S 'B'	DKK	13,212	1,950,772	4.32
Orsted A/S, Reg. S	DKK	4,276	370,292	0.82
			<u>2,321,064</u>	<u>5.14</u>
<i>Finland</i>				
Metso OYJ	EUR	77,607	857,169	1.90
			<u>857,169</u>	<u>1.90</u>
<i>France</i>				
Amundi SA, Reg. S	EUR	16,806	908,364	2.01
Arkema SA	EUR	5,606	483,798	1.07
BNP Paribas SA	EUR	14,970	864,068	1.91
Danone SA	EUR	10,575	593,681	1.31
LVMH Moët Hennessy Louis Vuitton SE	EUR	1,382	1,192,666	2.64
Pernod Ricard SA	EUR	4,140	837,936	1.86
Safran SA	EUR	8,414	1,207,072	2.67
Sanofi	EUR	17,566	1,724,981	3.82
TotalEnergies SE	EUR	44,561	2,341,681	5.18
			<u>10,154,247</u>	<u>22.47</u>
<i>Germany</i>				
adidas AG	EUR	3,180	565,341	1.25
Beiersdorf AG	EUR	9,485	1,150,056	2.54
Brenntag SE	EUR	5,737	409,622	0.91
Delivery Hero SE, Reg. S	EUR	7,117	287,562	0.64
Deutsche Boerse AG	EUR	5,881	994,477	2.20
HelloFresh SE	EUR	10,696	241,730	0.53
Muenchener Rueckversicherungs-Gesellschaft AG	EUR	3,348	1,150,373	2.55
SAP SE	EUR	8,860	1,108,740	2.45
Sartorius AG Preference	EUR	1,264	400,814	0.89
			<u>6,308,715</u>	<u>13.96</u>
<i>Italy</i>				
Industrie De Nora SpA	EUR	19,012	365,601	0.81
Moncler SpA	EUR	14,376	910,576	2.01

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**SSP / M – (HEN) European Equity**  
**Schedule of Investments (continued)**  
**As at 30 June 2023**

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Equities (continued)				
<i>Italy (continued)</i>				
UniCredit SpA	EUR	68,558	1,457,886	3.23
			2,734,063	6.05
<i>Netherlands</i>				
Airbus SE	EUR	9,506	1,258,214	2.78
ASM International NV	EUR	2,518	977,865	2.16
ASML Holding NV	EUR	2,394	1,587,222	3.51
BE Semiconductor Industries NV	EUR	3,212	318,952	0.71
Euronext NV, Reg. S	EUR	9,799	610,478	1.35
Universal Music Group NV	EUR	25,718	523,361	1.16
			5,276,092	11.67
<i>Spain</i>				
Cellnex Telecom SA, Reg. S	EUR	36,119	1,336,042	2.96
Grifols SA, ADR Preference	USD	54,162	454,742	1.00
			1,790,784	3.96
<i>Switzerland</i>				
ABB Ltd.	CHF	26,407	951,781	2.10
Alcon, Inc.	CHF	10,081	765,321	1.69
DSM-Firmenich AG	EUR	14,327	1,412,929	3.13
Nestle SA	CHF	18,189	2,005,133	4.44
Roche Holding AG	CHF	6,155	1,724,676	3.82
SGS SA	CHF	10,883	942,835	2.09
SIG Group AG	CHF	19,882	502,721	1.11
			8,305,396	18.38
<i>United Kingdom</i>				
Allfunds Group plc	EUR	82,519	461,281	1.02
Ashtead Group plc	GBP	13,572	860,999	1.91
Informa plc	GBP	176,303	1,491,546	3.30
Prudential plc	GBP	95,129	1,228,822	2.72
Reckitt Benckiser Group plc	GBP	17,473	1,203,767	2.66
			5,246,415	11.61
Total Equities			43,921,476	97.19
Total Transferable securities and money market instruments admitted to an official exchange listing			43,921,476	97.19

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

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**SSP / M – (HEN) European Equity**  
**Schedule of Investments (continued)**  
**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
<b>Total Investments</b>			<b>43,921,476</b>	<b>97.19</b>
<b>Cash</b>			<b>1,173,054</b>	<b>2.60</b>
<b>Other assets/(liabilities)</b>			<b>97,476</b>	<b>0.21</b>
<b>Total net assets</b>			<b>45,192,006</b>	<b>100.00</b>

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**SSP / M – (ABE) US Equity**  
**Schedule of Investments**  
**As at 30 June 2023**

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
<i>Germany</i>				
Deutsche Telekom AG	EUR	11,812	235,957	0.45
			235,957	0.45
<i>Netherlands</i>				
NXP Semiconductors NV	USD	5,740	1,076,868	2.06
			1,076,868	2.06
<i>United States of America</i>				
Abbott Laboratories	USD	8,061	805,509	1.54
Adobe, Inc.	USD	1,385	620,762	1.19
Advanced Micro Devices, Inc.	USD	2,766	288,795	0.55
Alphabet, Inc. 'A'	USD	17,406	1,909,714	3.65
Amazon.com, Inc.	USD	17,239	2,059,831	3.94
American Express Co.	USD	2,686	428,874	0.82
Apple, Inc.	USD	27,143	4,825,782	9.23
Booking Holdings, Inc.	USD	477	1,180,621	2.26
Broadcom, Inc.	USD	1,249	993,052	1.90
Charles Schwab Corp. (The)	USD	5,514	286,465	0.55
Comcast Corp. 'A'	USD	9,826	374,217	0.72
Costco Wholesale Corp.	USD	959	473,241	0.90
CSX Corp.	USD	29,124	910,292	1.74
Deere & Co.	USD	1,294	480,583	0.92
Eli Lilly & Co.	USD	1,636	703,255	1.34
Fifth Third Bancorp	USD	13,467	323,529	0.62
FMC Corp.	USD	3,685	352,423	0.67
Freeport-McMoRan, Inc. 'B'	USD	6,175	226,398	0.43
Goldman Sachs Group, Inc. (The)	USD	1,091	322,540	0.62
HCA Healthcare, Inc.	USD	5,503	1,530,752	2.93
Home Depot, Inc. (The)	USD	3,707	1,055,493	2.02
Humana, Inc.	USD	1,088	445,901	0.85
Jefferies Financial Group, Inc.	USD	20,878	634,760	1.21
Johnson & Johnson	USD	11,951	1,813,134	3.47
JPMorgan Chase & Co.	USD	7,955	1,060,472	2.03
Kroger Co. (The)	USD	5,344	230,218	0.44
Masco Corp.	USD	5,627	295,946	0.57
Merck & Co., Inc.	USD	12,208	1,291,183	2.47
Meta Platforms, Inc. 'A'	USD	7,368	1,938,101	3.71
Microsoft Corp.	USD	13,774	4,299,357	8.22
Mondelez International, Inc. 'A'	USD	6,739	450,543	0.86
Motorola Solutions, Inc.	USD	2,544	683,872	1.31
Netflix, Inc.	USD	1,376	555,558	1.06

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**SSP / M – (ABE) US Equity**  
**Schedule of Investments (continued)**  
**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Equities (continued)				
<i>United States of America (continued)</i>				
NextEra Energy, Inc.	USD	3,606	245,248	0.47
Norfolk Southern Corp.	USD	3,324	690,880	1.32
NVIDIA Corp.	USD	4,082	1,582,738	3.03
Oracle Corp.	USD	9,253	1,010,027	1.93
Parker-Hannifin Corp.	USD	1,070	382,532	0.73
PepsiCo, Inc.	USD	9,676	1,642,703	3.14
Pfizer, Inc.	USD	9,590	322,421	0.62
Procter & Gamble Co. (The)	USD	8,993	1,250,777	2.39
Progressive Corp. (The)	USD	3,572	433,387	0.83
QUALCOMM, Inc.	USD	1,664	181,561	0.35
Republic Services, Inc.	USD	3,449	484,219	0.93
Stryker Corp.	USD	1,329	371,645	0.71
Thermo Fisher Scientific, Inc.	USD	1,478	706,825	1.35
T-Mobile US, Inc.	USD	3,092	393,656	0.75
Union Pacific Corp.	USD	4,638	869,869	1.66
UnitedHealth Group, Inc.	USD	3,046	1,341,915	2.57
Visa, Inc. 'A'	USD	7,544	1,642,117	3.14
Walmart, Inc.	USD	5,165	744,120	1.42
Walt Disney Co. (The)	USD	2,915	238,544	0.46
Wells Fargo & Co.	USD	28,457	1,113,240	2.13
			49,499,597	94.67
Total Equities			50,812,422	97.18
Total Transferable securities and money market instruments admitted to an official exchange listing			50,812,422	97.18
<b>Total Investments</b>			<b>50,812,422</b>	<b>97.18</b>
<b>Cash</b>			<b>1,840,571</b>	<b>3.52</b>
<b>Other assets/(liabilities)</b>			<b>(367,997)</b>	<b>(0.70)</b>
<b>Total net assets</b>			<b>52,284,996</b>	<b>100.00</b>

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**SSP / M – (PNI) Euro Equity**

**Schedule of Investments**

**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
<i>Belgium</i>				
KBC Group NV	EUR	47,518	3,037,350	2.78
			<u>3,037,350</u>	<u>2.78</u>
<i>Denmark</i>				
Novo Nordisk A/S 'B'	DKK	9,877	1,458,354	1.33
			<u>1,458,354</u>	<u>1.33</u>
<i>France</i>				
BNP Paribas SA	EUR	62,484	3,606,577	3.30
Capgemini SE	EUR	16,743	2,905,748	2.65
Cie de Saint-Gobain	EUR	5,037	280,712	0.26
Danone SA	EUR	54,223	3,044,079	2.78
L'Oreal SA	EUR	7,864	3,358,714	3.07
LVMH Moët Hennessy Louis Vuitton SE	EUR	7,424	6,406,912	5.85
Sanofi	EUR	50,052	4,915,106	4.49
Schneider Electric SE	EUR	22,540	3,752,008	3.43
Thales SA	EUR	10,093	1,384,760	1.27
TotalEnergies SE	EUR	71,479	3,756,222	3.43
Veolia Environnement SA	EUR	99,861	2,890,976	2.64
Vinci SA	EUR	38,232	4,067,120	3.72
			<u>40,368,934</u>	<u>36.89</u>
<i>Germany</i>				
adidas AG	EUR	19,377	3,444,843	3.15
Allianz SE	EUR	16,030	3,417,596	3.12
Bayerische Motoren Werke AG	EUR	16,709	1,880,097	1.72
Daimler Truck Holding AG	EUR	45,678	1,507,374	1.38
Deutsche Boerse AG	EUR	17,413	2,944,538	2.69
Deutsche Post AG	EUR	5,254	235,012	0.21
Deutsche Telekom AG	EUR	158,460	3,165,397	2.89
Infineon Technologies AG	EUR	78,933	2,982,483	2.73
Siemens AG	EUR	29,178	4,450,812	4.07
			<u>24,028,152</u>	<u>21.96</u>
<i>Ireland</i>				
CRH plc	EUR	41,483	2,094,892	1.92
DCC plc	GBP	19,378	993,126	0.91
Kerry Group plc 'A'	EUR	15,340	1,371,089	1.25
Linde plc	EUR	4,098	1,432,251	1.31
Ryanair Holdings plc	EUR	128,417	2,210,699	2.02

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



**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**SSP / M – (PNI) Euro Equity**

**Schedule of Investments (continued)**

**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Equities (continued)				
<i>Ireland (continued)</i>				
Smurfit Kappa Group plc	EUR	50,945	1,555,351	1.42
			9,657,408	8.83
<i>Italy</i>				
Eni SpA	EUR	134,375	1,771,331	1.62
Mediobanca Banca di Credito Finanziario SpA	EUR	143,590	1,573,747	1.44
Nexi SpA, Reg. S	EUR	126,194	906,325	0.83
			4,251,403	3.89
<i>Netherlands</i>				
Akzo Nobel NV	EUR	26,356	1,969,320	1.80
ASML Holding NV	EUR	3,996	2,649,348	2.42
Heineken NV	EUR	29,016	2,732,727	2.49
ING Groep NV	EUR	209,211	2,581,245	2.36
Stellantis NV	EUR	104,668	1,683,062	1.54
			11,615,702	10.61
<i>Spain</i>				
Iberdrola SA	EUR	385,130	4,602,303	4.21
Industria de Diseno Textil SA	EUR	72,687	2,577,481	2.35
			7,179,784	6.56
<i>Switzerland</i>				
Lonza Group AG	CHF	1,904	1,040,500	0.95
			1,040,500	0.95
<i>United Kingdom</i>				
Prudential plc	GBP	187,672	2,424,240	2.22
Reckitt Benckiser Group plc	GBP	25,437	1,752,430	1.60
Smith & Nephew plc	GBP	149,169	2,204,135	2.01
			6,380,805	5.83
Total Equities			109,018,392	99.63
Total Transferable securities and money market instruments admitted to an official exchange listing			109,018,392	99.63

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

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**SSP / M – (PNI) Euro Equity**  
**Schedule of Investments (continued)**  
**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
<b>Total Investments</b>			<b>109,018,392</b>	<b>99.63</b>
<b>Cash</b>			<b>611,781</b>	<b>0.56</b>
<b>Other assets/(liabilities)</b>			<b>(204,061)</b>	<b>(0.19)</b>
<b>Total net assets</b>			<b>109,426,112</b>	<b>100.00</b>

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**SSP / M – (LZA) Euro Equity**

**Schedule of Investments**

**As at 30 June 2023**

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
<i>Belgium</i>				
Anheuser-Busch InBev SA/NV	EUR	32,005	1,658,819	1.45
KBC Group NV	EUR	31,965	2,043,203	1.79
UCB SA	EUR	16,970	1,377,964	1.21
			5,079,986	4.45
<i>Finland</i>				
Kone OYJ 'B'	EUR	39,685	1,898,134	1.66
Sampo OYJ 'A'	EUR	37,120	1,526,374	1.34
			3,424,508	3.00
<i>France</i>				
Air Liquide SA	EUR	21,650	3,554,930	3.11
Alstom SA	EUR	49,240	1,345,237	1.18
Amundi SA, Reg. S	EUR	20,730	1,120,457	0.98
AXA SA	EUR	78,890	2,132,002	1.87
BNP Paribas SA	EUR	61,100	3,526,692	3.09
Bureau Veritas SA	EUR	59,063	1,483,663	1.30
Carrefour SA	EUR	91,319	1,584,841	1.39
Cie de Saint-Gobain	EUR	48,500	2,702,905	2.37
Cie Generale des Etablissements Michelin SCA	EUR	56,640	1,532,678	1.34
Dassault Systemes SE	EUR	45,005	1,828,328	1.60
Eiffage SA	EUR	20,160	1,926,893	1.69
EssilorLuxottica SA	EUR	17,746	3,062,960	2.68
Imerys SA	EUR	24,785	884,825	0.77
L'Oreal SA	EUR	8,138	3,475,740	3.04
LVMH Moet Hennessy Louis Vuitton SE	EUR	6,476	5,588,788	4.89
Orange SA	EUR	164,240	1,757,696	1.54
Publicis Groupe SA	EUR	36,080	2,651,880	2.32
Sanofi	EUR	46,600	4,576,120	4.01
Schneider Electric SE	EUR	6,750	1,123,605	0.98
Societe Generale SA	EUR	88,795	2,113,321	1.85
Sodexo SA	EUR	15,010	1,513,758	1.33
TotalEnergies SE	EUR	55,480	2,915,474	2.55
Vinci SA	EUR	27,740	2,950,981	2.58
			55,353,774	48.46
<i>Germany</i>				
Allianz SE	EUR	14,475	3,086,070	2.70
Bayerische Motoren Werke AG	EUR	21,670	2,438,308	2.14
Continental AG	EUR	18,555	1,282,151	1.12

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**SSP / M – (LZA) Euro Equity**  
**Schedule of Investments (continued)**  
**As at 30 June 2023**

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Equities (continued)				
<i>Germany (continued)</i>				
Deutsche Boerse AG	EUR	14,180	2,397,838	2.10
Deutsche Telekom AG	EUR	173,250	3,460,842	3.03
Merck KGaA	EUR	12,575	1,905,741	1.67
Muenchener Rueckversicherungs-Gesellschaft AG	EUR	8,655	2,973,858	2.60
SAP SE	EUR	35,105	4,393,040	3.85
Siemens AG	EUR	15,605	2,380,387	2.08
			24,318,235	21.29
<i>Ireland</i>				
Kerry Group plc 'A'	EUR	20,520	1,834,078	1.61
			1,834,078	1.61
<i>Italy</i>				
Eni SpA	EUR	145,475	1,917,651	1.68
			1,917,651	1.68
<i>Luxembourg</i>				
APERAM SA	EUR	41,235	1,178,496	1.03
			1,178,496	1.03
<i>Netherlands</i>				
Adyen NV, Reg. S	EUR	980	1,554,084	1.36
Akzo Nobel NV	EUR	19,340	1,445,085	1.26
ASM International NV	EUR	3,990	1,549,516	1.36
ASML Holding NV	EUR	10,680	7,080,840	6.20
STMicroelectronics NV	EUR	58,710	2,674,828	2.34
			14,304,353	12.52
<i>Spain</i>				
Banco Santander SA	EUR	929,380	3,145,951	2.75
			3,145,951	2.75
Total Equities			110,557,032	96.79
Total Transferable securities and money market instruments admitted to an official exchange listing			110,557,032	96.79

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

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**SSP / M – (LZA) Euro Equity**  
**Schedule of Investments (continued)**  
**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
<b>Total Investments</b>			<b>110,557,032</b>	<b>96.79</b>
<b>Cash</b>			<b>3,317,888</b>	<b>2.90</b>
<b>Other assets/(liabilities)</b>			<b>353,299</b>	<b>0.31</b>
<b>Total net assets</b>			<b>114,228,219</b>	<b>100.00</b>

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**OFI Invest - ESG Transition Climat Europe<sup>2</sup>**

**Schedule of Investments**

**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
<i>Belgium</i>				
Anheuser-Busch InBev SA/NV	EUR	94,730	4,909,856	1.51
KBC Group NV	EUR	123,706	7,907,287	2.44
UCB SA	EUR	25,039	2,033,167	0.63
			<u>14,850,310</u>	<u>4.58</u>
<i>Denmark</i>				
Vestas Wind Systems A/S	DKK	175,047	4,265,969	1.32
			<u>4,265,969</u>	<u>1.32</u>
<i>Finland</i>				
Neste OYJ	EUR	131,816	4,647,832	1.43
			<u>4,647,832</u>	<u>1.43</u>
<i>France</i>				
Air Liquide SA	EUR	40,379	6,630,232	2.04
Alstom SA	EUR	69,333	1,894,178	0.58
AXA SA	EUR	296,409	8,010,453	2.47
BioMerieux	EUR	57,205	5,498,545	1.70
BNP Paribas SA	EUR	131,309	7,579,155	2.34
Bureau Veritas SA	EUR	147,886	3,714,896	1.15
Capgemini SE	EUR	35,564	6,172,132	1.90
Cie de Saint-Gobain	EUR	73,533	4,097,994	1.26
Cie Generale des Etablissements Michelin SCA	EUR	142,304	3,850,746	1.19
Credit Agricole SA	EUR	364,967	3,967,921	1.22
Danone SA	EUR	70,196	3,940,803	1.21
Lhyfe SAS	EUR	189,028	1,323,196	0.41
L'Oreal SA	EUR	21,006	8,971,663	2.77
LVMH Moet Hennessy Louis Vuitton SE	EUR	13,926	12,018,138	3.71
Neoen SA, Reg. S	EUR	100,567	2,916,443	0.90
Nexans SA	EUR	60,871	4,830,114	1.49
Sanofi	EUR	139,549	13,703,712	4.23
Schneider Electric SE	EUR	38,512	6,410,708	1.98
SPIE SA	EUR	58,410	1,728,936	0.53
Valeo SA	EUR	208,071	4,084,434	1.26
Voltaia SA	EUR	97,099	1,415,703	0.44
Waga Energy SA	EUR	93,059	2,680,099	0.83
			<u>115,440,201</u>	<u>35.61</u>
<i>Germany</i>				
adidas AG	EUR	37,674	6,697,684	2.07

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**OFI Invest - ESG Transition Climat Europe<sup>2</sup>**

**Schedule of Investments (continued)**

**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Equities (continued)				
<i>Germany (continued)</i>				
Allianz SE	EUR	37,582	8,012,482	2.47
Aurubis AG	EUR	18,843	1,479,929	0.46
Deutsche Telekom AG	EUR	227,732	4,549,174	1.40
Evonik Industries AG	EUR	191,548	3,338,682	1.03
Henkel AG & Co. KGaA Preference	EUR	41,614	3,048,642	0.94
Infineon Technologies AG	EUR	99,062	3,743,058	1.15
Merck KGaA	EUR	36,688	5,560,066	1.72
Muenchener Rueckversicherungs-Gesellschaft AG	EUR	14,343	4,928,255	1.52
Nordex SE	EUR	243,261	2,706,278	0.83
SAP SE	EUR	63,158	7,903,592	2.44
Siemens AG	EUR	45,989	7,015,162	2.16
Siemens Energy AG	EUR	102,393	1,656,719	0.51
Volkswagen AG	EUR	12,703	1,942,289	0.60
			<u>62,582,012</u>	<u>19.30</u>
<i>Italy</i>				
Prismian SpA	EUR	57,330	2,194,592	0.67
UniCredit SpA	EUR	188,659	4,011,834	1.24
			<u>6,206,426</u>	<u>1.91</u>
<i>Luxembourg</i>				
Befesa SA, Reg. S	EUR	38,849	1,359,715	0.42
			<u>1,359,715</u>	<u>0.42</u>
<i>Netherlands</i>				
Arcadis NV	EUR	55,670	2,131,048	0.66
ASML Holding NV	EUR	16,406	10,877,178	3.35
Corbion NV	EUR	104,161	2,276,959	0.70
STMicroelectronics NV	EUR	65,936	3,004,374	0.93
			<u>18,289,559</u>	<u>5.64</u>
<i>Norway</i>				
TOMRA Systems ASA	NOK	112,511	1,660,451	0.51
			<u>1,660,451</u>	<u>0.51</u>
<i>Spain</i>				
Acciona SA	EUR	41,128	6,391,291	1.97
CaixaBank SA	EUR	1,082,033	4,097,659	1.27

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

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**OFI Invest - ESG Transition Climat Europe<sup>2</sup>**

**Schedule of Investments (continued)**

**As at 30 June 2023**

<b>Investments</b>	<b>Currency</b>	<b>Quantity/ Nominal Value</b>	<b>Market Value EUR</b>	<b>% of Net Assets</b>
Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Equities (continued)				
<i>Spain (continued)</i>				
EDP Renovaveis SA	EUR	315,978	5,780,818	1.78
			<u>16,269,768</u>	<u>5.02</u>
<i>Switzerland</i>				
DSM-Firmenich AG	EUR	57,996	5,719,565	1.77
Nestle SA	CHF	162,070	17,866,397	5.51
Novartis AG	CHF	158,590	14,623,132	4.51
Sika AG	CHF	17,585	4,606,756	1.42
			<u>42,815,850</u>	<u>13.21</u>
<i>United Kingdom</i>				
Ashtead Group plc	GBP	45,454	2,883,571	0.89
AstraZeneca plc	GBP	112,487	14,780,794	4.56
Ceres Power Holdings plc	GBP	260,238	920,689	0.28
Pennon Group plc	GBP	203,425	1,685,444	0.52
Prudential plc	GBP	381,378	4,926,423	1.52
Unilever plc	GBP	152,164	7,265,596	2.24
			<u>32,462,517</u>	<u>10.01</u>
Total Equities			<u>320,850,610</u>	<u>98.96</u>
Total Transferable securities and money market instruments admitted to an official exchange listing			<u>320,850,610</u>	<u>98.96</u>
<b>Total Investments</b>			<b><u>320,850,610</u></b>	<b><u>98.96</u></b>
<b>Cash</b>			<b><u>1,647,115</u></b>	<b><u>0.51</u></b>
<b>Other assets/(liabilities)</b>			<b><u>1,723,672</u></b>	<b><u>0.53</u></b>
<b>Total net assets</b>			<b><u>324,221,397</u></b>	<b><u>100.00</u></b>

<sup>2</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023.



# SINGLE SELECT PLATFORM

## Société d'Investissement à Capital Variable (SICAV)

### ADDITIONAL INFORMATION

The attention of shareholders is drawn to the following information.

European Directive No. 2009/65/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 <sup>1</sup>	18 March 2011

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

#### 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.

The remuneration Policy implemented by OFI LUX is compliant with the rules required by UCITS and AIFM laws. OFI LUX makes all the

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**ADDITIONAL INFORMATION (continued)**

**6.REMUNERATION POLICY (continued)**

details of the remuneration policy available upon request at its head office 10-12, Boulevard Roosevelt – L-2450 Luxembourg.

- ✓ The portion of total remuneration paid or payable to the employees and the Manager, split into fixed remuneration and variable remuneration
- ✓ The portion of total remuneration paid or payable to the Manager

Which are relevant to the company based upon a pro-rata allocation of total remuneration paid to employees of the Manager / remuneration paid to identified staff by reference to the average NAV of the company when compared to the average assets of all AIFs and UCITS managed by the manager.

For the avoidance of a doubt the data mentioned below relates to the remuneration paid to employees / identifies staff of the management company only. The data does not include the remuneration of employees of entities to which the management company has delegated functions including fund management functions.

<b>Average number of employees of the manager (including identified staff)</b>	<b>Fixed remuneration EUR</b>	<b>Variable remuneration EUR</b>	<b>Carried Interest EUR</b>

<b>Identified Staff</b>	<b>Fixed and Variable remuneration EUR</b>	<b>Carried Interest EUR</b>

Identified staff means senior management and members of staff whose action have a material impact on the risk profile of the management company

Fixed remuneration means the total fixed salary excluded other benefits such as restaurant vouchers, insurance plan or leasing.

Variable remuneration means performance related bonuses (based on personal performance and on Group performance).

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**APPENDIX 1: TOTAL EXPENSE RATIO (TER) FOR THE PERIOD ENDED 30 JUNE 2023**

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.

<b>For the period ended 30 June 2023</b> <b>Sub-Funds</b>	<b>Total expense ratio</b> <b>(%)</b>
<b>OFI Invest - ESG Global Emerging Debt<sup>1</sup></b> Class I-C EUR	1.23
<b>SSP / M – (ZAD) European Equity</b> Class O-C EUR	2.09
<b>SSP / M – (HEN) European Equity</b> Class O-C EUR	0.71
<b>SSP / M – (ABE) US Equity</b> Class O-C USD	0.72
<b>SSP / M – (PNI) Euro Equity</b> Class O-D EUR	1.30
<b>SSP / M – (LZA) Euro Equity</b> Class O-D EUR	0.98
<b>OFI Invest - ESG Transition Climat Europe<sup>2</sup></b> Class A-EUR	1.59
Class AFER Climat EUR	1.28
Class I EUR	0.83
Class K EUR	0.43

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

<sup>2</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023.

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**APPENDIX 2: PORTFOLIO TURNOVER RATIO (PTR) FOR THE PERIOD ENDED 30 JUNE 2023**

The Portfolio Turnover Ratio is an indicator of the relevance of the additional costs incurred by a fund when buying and selling investments according to its investment policy. The portfolio turnover ratio is calculated in accordance with the CSSF Circular 03/122 and the guidelines dated 16 May 2008 issued by the Swiss Funds & Asset Management Association as outlined below:

$$\frac{(\text{Total securities' purchases and sales} - \text{total subscriptions and redemptions of Sub-Fund shares})}{\text{Average net Sub-Fund assets in Sub-Fund currency}}$$

The Portfolio Turnover Ratio is expressed as a percentage.

<b>Sub-Funds</b>	<b>Portfolio turnover ratio (%)</b>
OFI Invest - ESG Global Emerging Debt <sup>1</sup>	50.61
SSP - M - (ZAD) European Equity	196.57
SSP - M - (HEN) European Equity Fund	16.69
SSP - M - (ABE) U.S. Equity	195.16
SSP - M - (PNI) Euro Equity	50.57
SSP - M - (LZA) Euro Equity	16.34
OFI Invest - ESG Transition Climat Europe <sup>2</sup>	13.31

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

<sup>2</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023.

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**APPENDIX 3: PERFORMANCE FOR THE PERIOD ENDED 30 JUNE 2023**

	From 31/12/22 to 30/06/23	From 31/12/21 to 31/12/22	Since incorporation date until 30/06/2023	Variation benchmark from 31/12/22 to 30/06/23	Variation benchmark from 31/12/21 to 31/12/22	Variation benchmark since incorporation date until 30/06/2023	Date of inception
<b>OFI Invest - ESG Global Emerging Debt<sup>1</sup></b>				80% JPMorgan GBI-EM Global Index et 20% JPMorgan EMBI Index*	80% JPMorgan GBI-EM Global Index et 20% JPMorgan EMBI Index*		
Class I-C EUR	5.81%	(8.88)%	3.99%	6.50%	(5.91)%	31.13%	31/12/2010
<b>SSP / M – (ZAD) European Equity</b>				MSCI Daily Net TR Europe ex UK	MSCI Daily Net TR Europe ex UK		
Class O-C EUR	10.58%	1.22%	233.28%	12.66%	(12.58)%	144.76%	15/03/2012
<b>SSP / M – (HEN) European Equity</b>				Stoxx Europe 600 Total Return	Stoxx Europe 600 Total Return	Stoxx Europe 600 Total Return	
Class O-C EUR	12.69%	(16.15)%	117.71%	10.85%	(10.64)%	125.99%	29/10/2012
<b>SSP / M – (ABE) US Equity</b>				S&P 500 Net Total Return	S&P 500 Net Total Return	S&P 500 Net Total Return	
Class O-C USD	15.03%	(15.55)%	192.76%	16.60%	(18.72)%	199.79%	19/07/2013
<b>SSP / M – (PNI) Euro Equity</b>				MSCI EMU Net Return EUR Index	MSCI EMU Net Return EUR Index	MSCI EMU Net Return EUR Index	
Class O-D EUR	15.06%	(11.22)%	45.81%	15.29%	(12.47)%	61.11%	08/09/2015
<b>SSP / M – (LZA) Euro Equity</b>				EuroStoxx Net Return	EuroStoxx Net Return	EuroStoxx Net Return	
Class O-D EUR	12.23%	(11.09)%	39.36%	14.80%	(12.31)%	64.19%	08/09/2015
<b>OFI Invest - ESG Transition Climat Europe<sup>2</sup></b>				MSCI Europe Index		MSCI Europe Index	
Class A EUR	11.35%	N/A	10.59%	11.11%	N/A	10.00%	24/05/2022
Class AFER Climat EUR	10.24%	N/A	8.86%	11.11%	N/A	10.00%	24/05/2022
Class I EUR	11.75%	N/A	11.54%	11.11%	N/A	10.00%	24/05/2022
Class K EUR	11.98%	N/A	12.02%	11.11%	N/A	10.00%	24/05/2022

\* Prior to 1 July 2021, the benchmark was 15% of the performance over composite index of 80% JP Morgan GBI-EM Global Diversified Unhedged EURO Index and 20% JP Morgan Euro EMBI Index. The performance value of (2.35)% is synthetic value based on a combination of the pre 1 July 21 and post 1 July 22 benchmarks.

Performance data are published for the current year, 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.

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

<sup>2</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023.

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**APPENDIX 4: 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 2023 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.

<b>Sub-Funds</b>	<b>% of Total Lendable Assets</b>
OFI Invest - ESG Global Emerging Debt <sup>1</sup>	5.28
SSP / M – (LZA) Euro Equity	4.08

**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.

<b>Sub-Funds</b>	<b>Sub-Fund Currency</b>	<b>Market Value of Securities on Loan (in Sub-Fund Currency)</b>	<b>% of TNA</b>
OFI Invest - ESG Global Emerging Debt <sup>1</sup>	EUR	1,191,737	2.83
SSP / M – (LZA) Euro Equity	EUR	4,388,827	3.84

**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<sup>1</sup>**

<b>Issuers</b>	<b>Collateral Market Value (in Sub-Fund Currency)</b>
Austria Government	339
Belgium Government	1265
France Government	945,235
Germany Government	275,734
Netherlands Government	43,067

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**APPENDIX 4: SECURITIES FINANCING TRANSACTIONS REGULATION (continued)**

**Concentration Data (continued)**

**SSP - M - (LZA) Euro Equity**

<b>Issuers</b>	<b>Collateral Market Value (in Sub-Fund Currency)</b>
Austria Government	20,492
Finland Government	52,471
France Government	998,663
Germany Government	102,604
Netherlands Government	60,999
UK Treasury	311,367
US Treasury	1,427,238

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

**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.

<b>Sub-Funds</b>	<b>Sub-Fund Currency</b>	<b>Counterparty</b>	<b>Incorporation Country</b>	<b>Market Value of Securities on Loan (in Sub- Fund Currency)</b>
OFI Invest - ESG Global Emerging Debt <sup>1</sup>	EUR	JPMorgan Chase Bank NA London Branch	United Kingdom	1,191,737
SSP / M – (LZA) Euro Equity	EUR	JPMorgan Chase Bank NA London Branch	United Kingdom	4,388,827

**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.

<b>Sub Funds</b>	<b>Sub-Fund Ccy</b>	<b>Cash</b>	<b>Government Bonds</b>	<b>Total Collateral Value (in Sub-Fund Currency)</b>
OFI Invest - ESG Global Emerging Debt <sup>1</sup>	EUR	-	1,265,639	1,265,639
SSP / M – (LZA) Euro Equity	EUR	1,769,692	2,973,834	4,743,526

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**APPENDIX 4: SECURITIES FINANCING TRANSACTIONS REGULATION (continued)**

**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.

Maturity	Collateral Value (in Sub-Fund Currency)	
	OFI Invest - ESG Global Emerging Debt <sup>1</sup> EUR	SSP - M - (LZA) Euro Equity EUR
1 to 7 days	58	-
1 to 4 weeks	415	-
1 to 3 months	35,780	-
3 to 12 months	251,498	330,693
more than 1 year	977,888	2,643,145
open maturity (cash)	-	1,769,692

**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	1,265,639	-	-	1,265,639
SSP - M - (LZA) Euro Equity	EUR	1,235,233	311,367	1,427,234	2,973,838

**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 (previously named J.P. Morgan Bank Luxembourg S.A.)

**Collateral granted**

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



**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**APPENDIX 4: SECURITIES FINANCING TRANSACTIONS REGULATION (continued)**

**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 9 to the financial statements.

<b>Sub-Funds</b>	<b>Lending Income (gross) EUR</b>	<b>OFI Lux Fee EUR</b>	<b>JPM Fee EUR</b>	<b>Lending Income (net) EUR</b>
OFI Invest - ESG Global Emerging Debt <sup>1</sup>	7,289	729	2,551	4,009
SSP - M - (ZAD) European Equity	10,402	1,040	3,641	5,721
SSP - M - (PNI) Euro Equity	21,733	2,173	7,607	11,953
SSP - M - (LZA) Euro Equity	22,962	2,296	8,037	12,629
OFI Invest - ESG Transition Climat Europe <sup>2</sup>	-	-	-	-

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.

<sup>2</sup>Fund Rename from SSP - Climate Transition European Equity Fund effective from 02 January 2023

**SINGLE SELECT PLATFORM**  
**Société d'Investissement à Capital Variable (SICAV)**

**APPENDIX 5: SUSTAINABLE FINANCE DISCLOSURE**

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**ARTICLE 6**

**How Sustainability Risks are integrated into investment decisions**

The Sub-Funds SSP / M – (ZAD) European Equity, SSP / M – (HEN) European Equity, SSP / M – (ABE) US Equity, SSP / M – (PNI) Euro Equity and SSP / M – (LZA) Euro Equity do not promote any particular environmental and/or social characteristics, nor do they pursue a specific sustainability objective (environmental and/or social). Furthermore, Sustainability Risks are integrated into the investment decision making and risk monitoring to the extent that they represent potential or actual material risks and/or opportunities to maximizing the long-term risk-adjusted returns.

**ARTICLE 8**

**OFI Invest - ESG Global Emerging Debt<sup>1</sup>**

**Information on how environmental and/or social characteristics are respected**

To ensure that the environmental and / or social characteristics are respected, OFI carries out an ESG analysis on the issuers of each country in order to identify the investments which, according to OFI, present the best investment support. In order to endow this evaluation with a dynamism allowing it to be synchronized with the evolution of market prices, this quantitative rating is enriched by a qualitative evaluation based on a system of controversies for each country in the universe of investment.

The objective of OFI Invest - ESG Global Emerging Debt is to outperform its reference benchmark JP Morgan ESG GBI-EM Global Diversified Unhedged EURO Index (Bloomberg ticker: JESGLMUE) by investing mainly in bonds of all kind of rating issued by governments or state companies of emerging countries listed or dealt in on Regulated Markets or Other Regulated Markets, denominated either in the local currency of the issuer, in Euro, in US Dollar or any other currency of the G5 countries. The ESG assessment of sovereign issuers aims to improve the portfolio's overall ESG rating compared to those making up its investment universe (minus 20% of the lowest rated stocks). In addition, the Sub- Fund will invest a minimum of 30% in impact bonds with a positive environmental impact. For each Issuer, an analysis is carried out both in terms of its governance structure: Respect for the rights of minority shareholders – Composition and functioning of Boards or Committees, Remuneration of Executives, Accounts, Audit and Taxation, as well as in terms of its Market Behaviour: Business Practices, Market Impact, Business Ethics and Risk Control.

The results of these analyses ensure the keeping or disposal of an issuer in the Sub-Fund's portfolio.

And lastly, companies that do not benefit from an ESG analysis may not exceed 10% of the net assets of the portfolio.

<sup>1</sup>Fund Rename from SSP – OFI RS Global Emerging Debt effective from 02 January 2023.