La Française Trésorerie ISR T C

Registered in: FR PT ES

KEY FIGURES

NAV : 108.95€

Fund size : €3.31B

SYNTHETIC RISK INDICATOR

1 2 3 4 5 6 7

Lowest risk — Highest risk

The synthetic risk indicator (SRI) corresponds to the fund's risk level; it is included in the key investor information document (KIID) and may change over time. It is determined on a scale of 1 to 7 (1 corresponding to the lowest risk and 7 to the highest). The lowest risk level does not mean "risk-free."

INVESTMENT HORIZON

Greater than 7 days

CHARACTERISTICS

Legal form : UCITS fund

AMF Classification : Money market funds with Variable Net Asset Value (VNAV)

Inception date : 21/12/2017

Benchmark : €STR capitalized

Benchmark change : until 12/31/21 : Eonia capitalized

Allocation of distributable amounts : Capitalization

Currency : EUR

Valuation frequency : Daily

Clients : All subscribers

Major risks not taken into account by the indicator : credit risk, counterparty risk, Impact of techniques such as derivative investments

COMMERCIAL INFORMATION

ISIN code : FR0013289022

Bloomberg Ticker : CMNTRTC FP Equity

Cut-off time : D before 12:00 am CET

Settlement : D business days

Eligibility for PEA : No

Max. subscription fees : 0%

Max. redemption fees : 0%

Management fees and other administrative and operating expenses : 0.09%

Custodian : Banque Fédérative du Crédit Mutuel

Administrator : CIC

Management company : Crédit Mutuel Asset Management

Portfolio Manager(s) : Adrien FREYRE, Salim KHALIFA

Effective November 18, 2020: La Française Trésorerie is changing its name to La Française Trésorerie ISR.

INVESTMENT STRATEGY

The objective of the fund, classified as standard money market fund with variable net asset value (VNAV), is to seek market opportunities on short-term maturities in order to offer the same performance as the capitalised €STR, less management fees, by investing in a portfolio of issuers screened in advance according to Environmental, Social and Governance criteria.

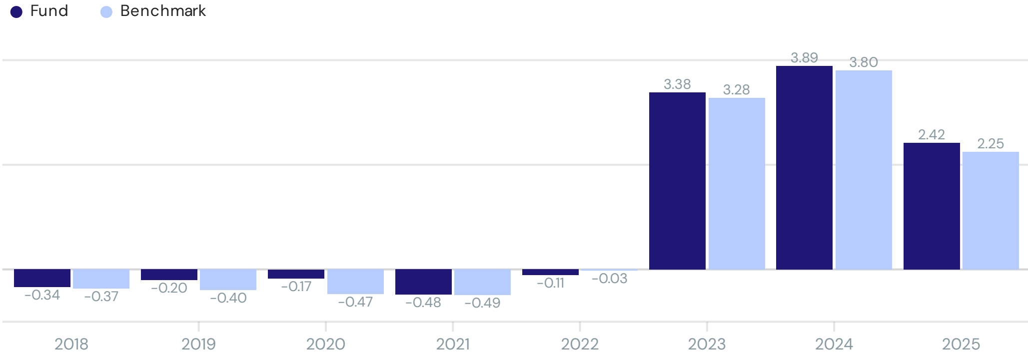
NET PERFORMANCES

The figures quoted relate to previous years. Past performance is not a reliable indication of future performance. This performance does not take into account the fees and costs for the issue and redemption of units.

Cumulative	1 week	1 month	3 months	6 months	YTD	1 year	3 years	5 years	Inception
Fund	0.04%	0.16%	0.53%	0.98%	0.36%	2.24%	9.92%	9.83%	8.95%
Benchmark	0.04%	0.15%	0.49%	0.90%	0.34%	2.07%	9.54%	9.53%	8.07%

Annualized	1 week	1 month	3 months	6 months	YTD	1 year	3 years	5 years	Inception
Fund	2.17%	2.09%	2.08%	2.09%	2.02%	2.24%	3.21%	1.90%	1.05%
Benchmark	1.93%	1.93%	1.94%	1.94%	1.93%	2.08%	3.09%	1.84%	0.95%

CALENDAR NET PERFORMANCES



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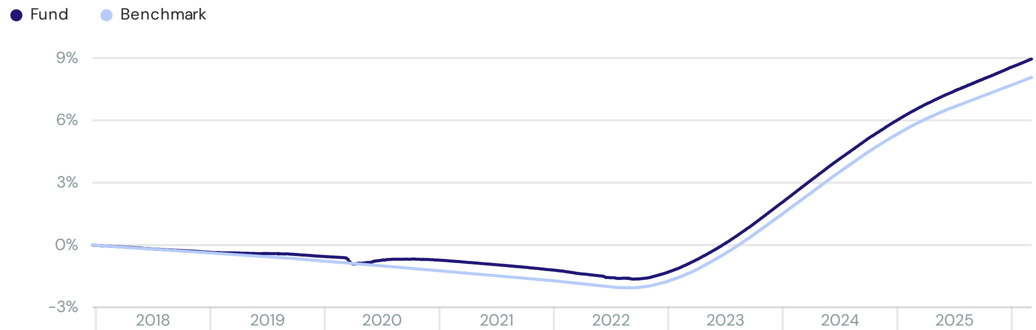
EVOLUTION OF PERFORMANCE SINCE INCEPTION



PERFORMANCE INDICATORS

Weekly frequency	1 year	3 years	5 years	10 years
Fund volatility	0.05%	0.11%	0.25%	-
Sharpe ratio	3.13	1.05	0.23	-
Tracking-Error	0.05%	0.04%	0.05%	-

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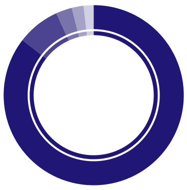
ASSET TYPE

In % of AUM



Commercials papers	85.46%
Bonds	7.72%
Negotiable medium-term notes	2.89%
Cash	2.12%
Money market funds	1.82%

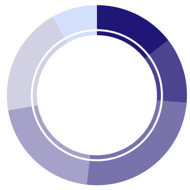
SHORT-TERM RATING

In % of AUM

A-1+/A-1	64.29%
A-2	31.77%

MATURITY RANGE

In % of AUM



0-1 month	13.99%
1-3 months	11.33%
3-6 months	24.43%
6-9 months	19.70%
9-12 months	18.77%
> 1 year	7.84%

COUNTRY

In % of AUM

France	49.75%
United Kingdom	14.26%
Spain	6.78%
Germany	6.73%
USA	5.96%
Netherlands	3.87%
Canada	2.12%
Belgium	1.64%
Finland	1.48%
Italy	1.22%
Others	2.26%

RISK INDICATORS

Modified duration	0.33
Weighted average maturity (WAM)	28
Weighted average life (WAL)	208
Number of holdings	180
Number of issuers	63

The posted rate of return a) does not constitute a promise of return; b) is likely to change over time depending on market conditions; c) is the weighted average of the instantaneous returns of the portfolio securities denominated in local currency; d) does not take into account any faults that may arise; e) gross instantaneous return excluding hedging costs.

SECTORS

In % of AUM

Bank	75.90%
Corporate	13.78%
Govies	6.06%
Financial services	0.32%

RATE TYPES

In % of AUM

Fixed rate	58.06%
Floating rate	38.00%

ISSUERS

In % of AUM

Issuers	Weight
La Banque Postale	8.98%
Bpifrance Sa	6.06%
Natwest Markets NV	6.00%
Société Générale	3.73%
Goldman Sachs Intl Bank	3.42%
Banque fédérative du Crédit Mutuel	2.89%
Santander Consumer Bank AG	2.69%
BPCE	2.62%
COMMERZBANK AG	2.40%
Santander consumer finance SA	2.37%

TOP PORTFOLIO HOLDINGS

Excluding cash

Bonds	Asset type	Maturity date	Country	Weight
La Banque Postale 0,00 % 06/03/2026	Commercials papers	06/03/2026	France	6.20%
Natwest Markets Nv 2,08 % 13/07/2026	Commercials papers	13/07/2026	United Kingdom	6.00%
La Banque Postale Estr +28,5bp 03/26/2026	Commercials papers	26/03/2026	France	1.86%
Banque Federative Du Credit Mutuel Ois_estr 02/10/2026	Commercials papers	02/10/2026	France	1.83%
Bnp Paribas (london Branch) 3,92 % 20/07/2026	Commercials papers	20/07/2026	France	1.71%
Societe Generale 0,00 % 09/12/2027	Commercials papers	09/12/2027	France	1.60%
Barclays Bank Ireland Plc Ois_estr 08/09/2026	Commercials papers	08/09/2026	United Kingdom	1.53%
Ca Leasing & Factoring Ois_estr 18/09/2026	Commercials papers	18/09/2026	France	1.53%
Bpifrance Sa Ois_estr 07/10/2026	Commercials papers	07/10/2026	France	1.53%
Bnp Paribas Fortis Sa 2,11 % 09/04/2026	Commercials papers	09/04/2026	France	1.51%

Number of holdings: 105 **Top 10 holdings weight:** 25.29%

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**Universe: Monetary universe*

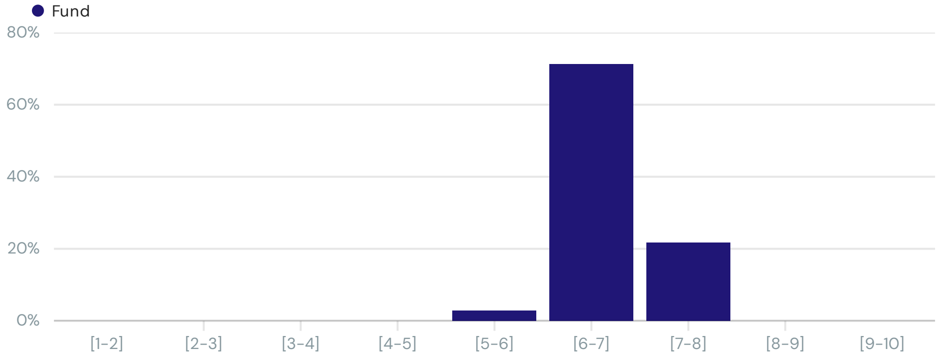
ESG SCORES

Min 1 / Max 10

	Fund	Universe*
ESG coverage	97.79%	99.91%
ESG score	6.72	6.04
E score	6.15	5.52
S score	6.50	5.81
G score	7.37	6.76

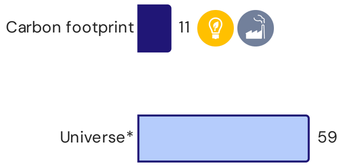
DISTRIBUTION OF ESG SCORES

Min 1 / Max 10



CARBON FOOTPRINT

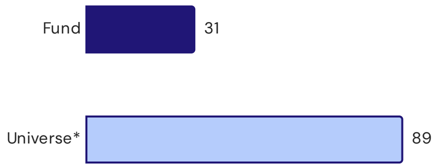
equiv. CO2 tons / M€ invested



Carbon footprint reduction against universe	81%

CARBON INTENSITY

equiv. CO2 tons / M€ revenues



ESG IMPACT INDICATORS

The aim of the performance indicator data used above is to outperform the universe. The raw data for the ESG indicators (E, S, G and HR) are published once a year by the companies. Calculations are based on the latest data available.

ESG impact indicators		Measure		Coverage ratio	
		Funds	Universe	Funds	Universe
1st performance indicator	Carbon footprint	11.21	58.51	97.55%	97.43%
2nd performance indicator	ESG linked bonus	69.92%	35.96%	91.72%	81.93%

Source : Crédit Mutuel Asset Management

DEFINITIONS OF EXTRA-FINANCIAL TERMS

Crédit Mutuel Asset Management's proprietary ESG analysis model assesses the non-financial risks and opportunities of issuers in the portfolio through three main pillars of analysis: environmental, social, and governance. A rating is calculated based on these three components, which allows each issuer to be ranked in terms of ESG. The exercise of voting rights and dialogue or engagement with companies, particularly in the event of controversy, complete our responsible investment approach.

Environment: this pillar assesses companies' strategies for managing and reducing the environmental impact of their activities and across their entire value chain, covering in particular the company's environmental approach, climate trajectory, biodiversity policy, water and energy consumption, and waste management.

Social: this pillar analyzes human capital management strategies (covering employees as well as suppliers and subcontractors) and relations with customers and civil society. It assesses respect for human rights, health and safety policy, the resources allocated to skills development, job quality, and commercial and marketing practices.

Governance: this pillar covers both business ethics (lobbying practices, compliance with market rules on corruption, etc.) and corporate governance practices (composition and functioning of governance bodies, executive compensation, etc.).

Carbon Intensity: The carbon intensity of a company is calculated as the ratio between the volume of greenhouse gas (GHG) emissions of the company in tonnes of CO2eq and the turnover.

Carbon footprint: Aggregate emissions from the issuer for scopes 1 and 2 per million euros of enterprise value. Emissions data represents the final value revised and approved by ISS based on available sources.

ESG-Linked Bonus : Percentage of companies that have included ESG objectives in the criteria for awarding variable remuneration.

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SRI label: Created in early 2016 by the French Ministry of Finance and Public Accounts with the support of asset management professionals, the label aims to promote the visibility of SRI (Socially Responsible Investment) management among savers. It enables investors to easily identify investment products that incorporate environmental, social and governance (ESG) criteria into their investment policy. A fund awarded the SRI label must meet a number of requirements: - transparency for investors (objectives, analyses, processes, inventories, etc.), - portfolio selection based on proven ESG criteria, - management techniques in line with a long-term management philosophy, - a consistent voting and engagement policy, - measured positive impacts. For more information, visit www.lelabelisr.fr
The SRI label does not guarantee the fund's financial performance.

All the codes of transparency, voting policy and shareholder engagement, as well as the sustainable investment policy, are available on the management company's website (www.creditmutuel-am.eu)

SFDR Classification : The Sustainable Finance Disclosure Regulation aims to direct capital flows towards more responsible investments, to ensure transparency, consistency and quality of information for investors and thus to allow a comparison of the different investment vehicles. It applies to all financial market players but also to products.
3 categories of products:
1/ Automatically all funds are classified in Article 6, without sustainability objective.
2/ Article 8 applies for funds that promote ESG characteristics.
3/ Article 9 goes further, with a sustainable and measurable investment objective. That is, the funds invest in an activity that contributes to an environmental or social objective, such as reducing CO2 emissions or fighting inequality.

For more information on sustainability issues, please visit the management company's website (www.creditmutuel-am.eu)

Short-Term rating: corresponds to the most recent issuer rating between S&P and Moody's.
The management company does not exclusively or mechanically use the ratings established by rating agencies and performs its own credit analysis. Ratings are determined on a case-by-case basis on the basis of an internal methodology and are subject to change.

Manager: Current management team, subject to change with time.

DEFINITIONS

The synthetic risk indicator makes it possible to assess the level of risk of this product compared to others. It indicates the likelihood of this product incurring losses in the event of market developments or our inability to pay you.

Volatility is a measure for the strength of fluctuation in the performance of the fund during a certain period. The higher it is the more volatile and therefore risky a fund is.

The Sharpe Ratio measures the average return earned in excess in dependency of the risk relative to a benchmark (risk-free rate). For the assessment of this key figure, the attainable riskfree yield is subtracted from the yield actually earned. The result is divided by the risk that has been taken by the fund. A Sharpe Ratio > 1 indicates that an excess yield compared to the riskfree money market investment has been earned. At the same time, it shows the ratio of this excess yield to the risk taken. In reverse, a negative Sharpe Ratio (<0) illustrates that the money market interest rate has not been outperformed.

Modified duration: makes it possible to measure the percentage change, upward or downward, of the price of a bond or of the net asset value of a bond UCITS, induced by a 1% fluctuation of market interest rates.

WAM : Weighted Average Maturity to Maturity Date

WAL : Weighted Average Life to maturity of financial instruments, calculated as the average of the final maturities of the financial instruments