



Semi-annual report at 28 March 2024

# Oddo BHF Active Micro Cap

French Common Fund (FCP)

THE SEMI-ANNUAL REPORT IS NOT CERTIFIED BY THE FUND'S STATUTORY AUDITOR

### STATEMENT OF NET ASSETS IN EUR

| Items on the statement of net assets   | Amount at end of period |
|--|-------------------------|
| a) Eligible financial instruments referred to in point I.1 of Article L.214-20 of the French Monetary and Financial Code | 58,106,060.24           |
| b) Cash at banks   | 3,141,663.46            |
| c) Other assets held by the Fund   | 851,233.95              |
| d) Total assets held by the Fund   | 62,098,957.65           |
| e) Liabilities   | -913,546.35             |
| f) Net asset value   | 61,185,411.30           |

### NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER UNIT OR SHARE

| ISIN         | Name         | Appropriation of distributable income | Currency | Net assets (EUR) | Number of units | Net asset value (EUR) |
|--------------|--------------|---------------------------------------|----------|------------------|-----------------|-----------------------|
| FR0013266269 | CI-EUR UNITS | Accumulating                          | EUR      | 33,614,175.92    | 100.151         | 335,634.95            |
| FR0013266277 | CN-EUR UNITS | Accumulating                          | EUR      | 1,346,733.02     | 10,226.567      | 131.68                |
| FR0013266244 | CR-EUR UNITS | Accumulating                          | EUR      | 14,826,021.08    | 118,326.474     | 125.29                |
| FR0013266293 | GC-EUR UNITS | Accumulating                          | EUR      | 11,398,481.28    | 89,032.163      | 128.02                |

### SECURITIES PORTFOLIO INVESTMENTS IN EUR

| Securities portfolio investments:   | Percentage |                  |
|---|------------|------------------|
|   | Net assets | Total net assets |
| a) eligible financial instruments and money market instruments listed on a regulated market as per Article L. 422-1 of the French Monetary and Financial Code   | 94.97      | 93.57            |
| b) eligible financial instruments and money market instruments listed on another recognised, regulated market that operates regularly and is open to the public and whose registered office is located in a member state of the European Union or another state party to the Agreement on the European Economic Area  | 0.00       | 0.00             |
| c) eligible financial instruments and money market instruments officially listed on a stock exchange of a third country or traded on another market of a third country that is regulated, recognised, open to the public and operates regularly, provided that this exchange or market is not included on a list compiled by the Autorité des marchés financiers (AMF), or that the choice of this exchange or market is in compliance with the law or the regulations or articles of association of the undertaking for collective investment in transferable securities | 0.00       | 0.00             |
| d) newly issued financial instruments referred to in point I.4 of Article R. 214-11 of the French Monetary and Financial Code   | 0.00       | 0.00             |
| e) Other assets   | 0.00       | 0.00             |

### CHANGES IN THE SECURITIES PORTFOLIO DURING THE PERIOD IN EUR

| Securities portfolio investments:   | Transactions (as amount) |               |
|---|--------------------------|---------------|
|   | Acquisitions             | Disposals     |
| a) eligible financial instruments and money market instruments listed on a regulated market as per Article L. 422-1 of the French Monetary and Financial Code   | 15,748,826.06            | 22,159,990.54 |
| b) eligible financial instruments and money market instruments listed on another recognised, regulated market that operates regularly and is open to the public and whose registered office is located in a member state of the European Union or another state party to the Agreement on the European Economic Area  | 0.00                     | 0.00          |
| c) eligible financial instruments and money market instruments officially listed on a stock exchange of a third country or traded on another market of a third country that is regulated, recognised, open to the public and operates regularly, provided that this exchange or market is not included on a list compiled by the Autorité des marchés financiers (AMF), or that the choice of this exchange or market is in compliance with the law or the regulations or articles of association of the undertaking for collective investment in transferable securities | 0.00                     | 0.00          |
| d) newly issued financial instruments referred to in point I.4 of Article R. 214-11 of the French Monetary and Financial Code   | 0.00                     | 0.00          |
| e) Other assets   | 0.00                     | 0.00          |

| Transactions carried out over the period | Transactions (as amount) |
|--|--------------------------|
| Acquisitions                             | 15,748,826.06            |
| Disposals                                | 22,159,990.54            |

### DISTRIBUTION DURING THE PERIOD

No distribution for the period.

## ODDO BHF ACTIVE MICRO CAP

### BREAKDOWN OF ASSETS A), B), C) AND D) BY CURRENCY

| Currency        | Amount (EUR)         | Percentage   |                  |
|-----------------|----------------------|--------------|------------------|
|                 |                      | Net assets   | Total net assets |
| Euro            | 35,182,612.54        | 57.50        | 56.66            |
| Swedish krona   | 14,514,495.68        | 23.72        | 23.37            |
| Norwegian krone | 6,753,651.14         | 11.04        | 10.88            |
| Pound sterling  | 1,655,300.88         | 2.71         | 2.66             |
| <b>Total</b>    | <b>58,106,060.24</b> | <b>94.97</b> | <b>93.57</b>     |

### BREAKDOWN OF ASSETS A), B), C) AND D) BY ECONOMIC SECTOR

| Sector  | Percentage   |                  |
|---|--------------|------------------|
|   | Net assets   | Total net assets |
| Electronic equipment and material                   | 7.45         | 7.34             |
| IT services and consulting                          | 6.83         | 6.73             |
| Pharmaceutical products                             | 6.42         | 6.32             |
| Construction and engineering                        | 5.79         | 5.71             |
| Industrial equipment                                | 4.37         | 4.31             |
| Miscellaneous business services                     | 4.00         | 3.94             |
| Leisure centre                                      | 3.69         | 3.64             |
| Spare parts and automobile equipment                | 3.62         | 3.57             |
| Semi-conductors                                     | 3.49         | 3.44             |
| Medical equipment                                   | 3.06         | 3.02             |
| Apparel, accessories & luxury goods                 | 2.97         | 2.92             |
| Advisory, accounting and legal advice               | 2.95         | 2.91             |
| Consumer goods conglomerates                        | 2.71         | 2.67             |
| Steel   | 2.55         | 2.51             |
| Integrated hardware and software                    | 2.44         | 2.40             |
| Specialist retailers                                | 2.10         | 2.07             |
| System software                                     | 2.09         | 2.06             |
| Paper packaging                                     | 1.98         | 1.95             |
| Electrical components and equipment                 | 1.95         | 1.92             |
| Construction materials                              | 1.90         | 1.87             |
| Packaged foods and meats                            | 1.88         | 1.85             |
| Environmental services                              | 1.72         | 1.70             |
| Agricultural products                               | 1.71         | 1.69             |
| Leisure products and toys                           | 1.66         | 1.64             |
| Department stores                                   | 1.64         | 1.61             |
| Basic chemicals                                     | 1.55         | 1.53             |
| Aerospace and defence                               | 1.49         | 1.47             |
| Equipment and services for the oil and gas industry | 1.43         | 1.40             |
| Restaurants   | 1.40         | 1.38             |
| Electricity   | 1.33         | 1.31             |
| Furnishing  | 1.33         | 1.31             |
| Diversified metals and minerals                     | 1.03         | 1.02             |
| Wood industry                                       | 1.03         | 1.01             |
| Oil and gas exploration and production              | 0.94         | 0.92             |
| Semiconductor manufacturing equipment               | 0.90         | 0.88             |
| Hotels, holiday resorts and cruises                 | 0.74         | 0.73             |
| Medical equipment & supplies                        | 0.62         | 0.61             |
| Telecommunication equipment                         | 0.21         | 0.21             |
| <b>Total</b>  | <b>94.97</b> | <b>93.57</b>     |

## ODDO BHF ACTIVE MICRO CAP

### BREAKDOWN OF ASSETS FALLING UNDER A), B), C) AND D) BY THE ISSUER'S COUNTRY OF DOMICILIATION

| Country        | Percentage   |                  |
|----------------|--------------|------------------|
|                | Net assets   | Total net assets |
| Sweden         | 23.72        | 23.37            |
| France         | 20.92        | 20.61            |
| Germany        | 10.35        | 10.20            |
| Italy          | 9.76         | 9.62             |
| Norway         | 9.05         | 8.91             |
| Finland        | 4.90         | 4.83             |
| Spain          | 4.45         | 4.38             |
| Luxembourg     | 3.32         | 3.27             |
| United Kingdom | 2.71         | 2.67             |
| Denmark        | 1.99         | 1.96             |
| Belgium        | 1.55         | 1.53             |
| Ireland        | 1.22         | 1.20             |
| Netherlands    | 1.03         | 1.02             |
| <b>Total</b>   | <b>94.97</b> | <b>93.57</b>     |

### PERFORMANCE FEE

| CI-EUR UNITS                  | 28/03/2024  |
|-------------------------------|-------------|
| (Variable) performance fee:   | -259,225.27 |
| Percentage of performance fee | 0.80        |
| CN-EUR UNITS                  | 28/03/2024  |
| (Variable) performance fee:   | -4,480.56   |
| Percentage of performance fee | 0.38        |
| CR-EUR UNITS                  | 28/03/2024  |
| (Variable) performance fee:   | -25,645.73  |
| Percentage of performance fee | 0.18        |
| GC-EUR UNITS                  | 28/03/2024  |
| (Variable) performance fee:   | -68,866.37  |
| Percentage of performance fee | 0.63        |

### INVENTORY OF ELIGIBLE ASSETS AND LIABILITIES (EXCL. FFI)

| Instruments  | Currency | Quantity  | Amount               | %NA          |
|--|----------|-----------|----------------------|--------------|
| <b>Equities and similar securities</b>   |          |           | <b>58,106,060.24</b> | <b>94.97</b> |
| <b>Equities and similar securities traded on a regulated or similar market</b> |          |           | <b>58,106,060.24</b> | <b>94.97</b> |
| Steel  |          |           | 1,561,720.79         | 2.55         |
| HANZA Holding AB   | SEK      | 139,356   | 803,775.34           | 1.31         |
| Tubacex SA   | EUR      | 227,270   | 757,945.45           | 1.24         |
| Packaged foods and meats   |          |           | 1,147,148.19         | 1.88         |
| Scandi Standard AB   | SEK      | 185,000   | 1,147,148.19         | 1.88         |
| Furnishing   |          |           | 812,431.20           | 1.33         |
| Roche Bobois SA  | EUR      | 18,298    | 812,431.20           | 1.33         |
| Leisure centre   |          |           | 2,257,959.50         | 3.69         |
| EDreams ODIGEO SA Reg  | EUR      | 161,654   | 1,091,164.50         | 1.78         |
| Voyageurs du Monde SA  | EUR      | 8,806     | 1,166,795.00         | 1.91         |
| Electrical components and equipment  |          |           | 1,191,493.80         | 1.95         |
| Cembre SpA   | EUR      | 27,018    | 1,191,493.80         | 1.95         |
| Consumer goods conglomerates   |          |           | 1,657,886.33         | 2.71         |
| Humble Gr AB   | SEK      | 1,255,832 | 1,027,775.18         | 1.68         |
| Mersen   | EUR      | 17,287    | 630,111.15           | 1.03         |
| IT services and consulting   |          |           | 4,179,216.92         | 6.83         |
| AddNode AB B   | SEK      | 113,266   | 1,122,174.41         | 1.83         |
| Bouvet ASA Reg   | NOK      | 199,000   | 1,051,532.51         | 1.72         |
| Datagroup SE   | EUR      | 22,400    | 988,960.00           | 1.62         |
| Sword Group SA Reg   | EUR      | 27,000    | 1,016,550.00         | 1.66         |
| Advisory, accounting and legal advice  |          |           | 1,804,675.03         | 2.95         |
| Knights Group Holdings Plc Reg   | GBP      | 534,829   | 800,791.27           | 1.31         |
| Talenom PLC Reg  | EUR      | 169,004   | 1,003,883.76         | 1.64         |
| Construction and engineering   |          |           | 3,545,552.40         | 5.79         |
| Assystem SA  | EUR      | 23,500    | 1,381,800.00         | 2.26         |
| Cadeler A/S Reg  | NOK      | 269,000   | 1,219,342.69         | 1.99         |
| Fasadgruppen Group AB  | SEK      | 150,000   | 944,409.71           | 1.54         |
| Electricity  |          |           | 814,653.00           | 1.33         |
| Groupe Okwind SA   | EUR      | 40,530    | 814,653.00           | 1.33         |
| Paper packaging  |          |           | 1,211,922.10         | 1.98         |
| Elopak ASA   | NOK      | 417,558   | 1,211,922.10         | 1.98         |
| Equipment and services for the oil and gas industry                            |          |           | 872,192.16           | 1.43         |
| Tecnicas Reunidas SA   | EUR      | 115,983   | 872,192.16           | 1.43         |
| Telecommunication equipment  |          |           | 130,550.00           | 0.21         |
| Ekinops SA   | EUR      | 35,000    | 130,550.00           | 0.21         |
| Electronic equipment and material  |          |           | 4,559,790.58         | 7.45         |
| Kitron ASA   | NOK      | 362,078   | 1,050,896.71         | 1.72         |
| Lacroix group SA   | EUR      | 23,000    | 586,500.00           | 0.96         |
| Norbit ASA   | NOK      | 198,844   | 1,171,225.61         | 1.91         |
| Scanfil PLC  | EUR      | 118,726   | 992,549.36           | 1.62         |
| STEMMER IMAGING AG   | EUR      | 22,919    | 758,618.90           | 1.24         |

### INVENTORY OF ELIGIBLE ASSETS AND LIABILITIES (EXCL. FFI)

| Instruments                            | Currency | Quantity | Amount       | %NA  |
|--|----------|----------|--------------|------|
| Medical equipment                      |          |          | 1,874,283.42 | 3.06 |
| Guerbet SA                             | EUR      | 35,678   | 1,172,022.30 | 1.91 |
| LUMIBIRD SA                            | EUR      | 53,526   | 702,261.12   | 1.15 |
| Semiconductor manufacturing equipment  |          |          | 548,250.00   | 0.90 |
| SUESS MicroTec SE                      | EUR      | 15,000   | 548,250.00   | 0.90 |
| Oil and gas exploration and production |          |          | 574,200.00   | 0.94 |
| Francaise de l'Energie SA (La)         | EUR      | 16,500   | 574,200.00   | 0.94 |
| Department stores                      |          |          | 1,001,880.00 | 1.64 |
| Tokmanni Group Oyj                     | EUR      | 66,000   | 1,001,880.00 | 1.64 |
| Apparel, accessories & luxury goods    |          |          | 1,814,167.95 | 2.97 |
| Delta Plus Group                       | EUR      | 9,555    | 712,803.00   | 1.17 |
| Safilo Group SpA                       | EUR      | 916,277  | 1,101,364.95 | 1.80 |
| Hotels, holiday resorts and cruises    |          |          | 455,680.00   | 0.74 |
| Pierre & Vacances                      | EUR      | 356,000  | 455,680.00   | 0.74 |
| Aerospace and defence                  |          |          | 912,748.50   | 1.49 |
| Figeac Aero SA                         | EUR      | 163,575  | 912,748.50   | 1.49 |
| Wood industry                          |          |          | 630,000.00   | 1.03 |
| Steico SE                              | EUR      | 22,500   | 630,000.00   | 1.03 |
| Medical equipment & supplies           |          |          | 380,262.90   | 0.62 |
| Bastide Le Confort Medical SA          | EUR      | 26,969   | 380,262.90   | 0.62 |
| System software                        |          |          | 1,276,157.70 | 2.09 |
| Cint Group AB                          | SEK      | 747,369  | 981,226.02   | 1.61 |
| Focus Entertainment SA                 | EUR      | 32,339   | 294,931.68   | 0.48 |
| Industrial equipment                   |          |          | 2,673,925.20 | 4.37 |
| COMER Industries SpA                   | EUR      | 36,000   | 1,216,800.00 | 1.99 |
| Piovan SPA                             | EUR      | 119,928  | 1,457,125.20 | 2.38 |
| Specialist retailers                   |          |          | 1,283,072.17 | 2.10 |
| Synsam AB (publ)                       | SEK      | 255,000  | 1,283,072.17 | 2.10 |
| Integrated hardware and software       |          |          | 1,492,513.21 | 2.44 |
| Tobii Dynavox AB                       | SEK      | 298,681  | 1,492,513.21 | 2.44 |
| Diversified metals and minerals        |          |          | 631,200.00   | 1.03 |
| AMG Critical Materials NV              | EUR      | 30,000   | 631,200.00   | 1.03 |
| Spare parts and automobile equipment   |          |          | 2,216,767.54 | 3.62 |
| Saf Holland SE Bearer                  | EUR      | 55,445   | 1,047,356.05 | 1.71 |
| VBG Group AB B                         | SEK      | 43,072   | 1,169,411.49 | 1.91 |
| Agricultural products                  |          |          | 1,048,731.52 | 1.71 |
| Grieg Seafood ASA                      | NOK      | 180,666  | 1,048,731.52 | 1.71 |
| Basic chemicals                        |          |          | 950,040.00   | 1.55 |
| Recticel SA                            | EUR      | 87,000   | 950,040.00   | 1.55 |
| Leisure products and toys              |          |          | 1,016,196.40 | 1.66 |
| Tonies SE                              | EUR      | 216,212  | 1,016,196.40 | 1.66 |
| Pharmaceutical products                |          |          | 3,927,401.39 | 6.42 |
| MedCap AB Reg                          | SEK      | 30,151   | 997,470.03   | 1.63 |
| Medios AG                              | EUR      | 71,992   | 1,179,228.96 | 1.93 |
| PharmaNutra SpA                        | EUR      | 17,614   | 1,003,998.00 | 1.64 |

## ODDO BHF ACTIVE MICRO CAP

### INVENTORY OF ELIGIBLE ASSETS AND LIABILITIES (EXCL. FFI)

| Instruments                           | Currency | Quantity | Amount               | %NA          |
|---------------------------------------|----------|----------|----------------------|--------------|
| Uniphar PLC Reg                       | EUR      | 287,194  | 746,704.40           | 1.22         |
| Construction materials                |          |          | 1,159,907.31         | 1.90         |
| Inwido AB                             | SEK      | 91,798   | 1,159,907.31         | 1.90         |
| Restaurants                           |          |          | 854,509.61           | 1.40         |
| Loungers Plc                          | GBP      | 347,859  | 854,509.61           | 1.40         |
| Semi-conductors                       |          |          | 2,136,909.16         | 3.49         |
| ELMOS Semiconductor SE                | EUR      | 16,000   | 1,182,400.00         | 1.93         |
| NCAB Group AB                         | SEK      | 157,115  | 954,509.16           | 1.56         |
| Miscellaneous business services       |          |          | 2,447,304.26         | 4.00         |
| GL EVENTS                             | EUR      | 53,260   | 1,016,200.80         | 1.66         |
| Karnov Group AB Reg                   | SEK      | 249,997  | 1,431,103.46         | 2.34         |
| Environmental services                |          |          | 1,052,760.00         | 1.72         |
| Seche Environnement SA                | EUR      | 9,300    | 1,052,760.00         | 1.72         |
| <b>Receivables on securities lent</b> |          |          | <b>603.00</b>        | <b>0.00</b>  |
| <b>Electricity</b>                    |          |          | <b>603.00</b>        | <b>0.00</b>  |
| Groupe Okwind SA                      | EUR      | 30       | 603.00               | 0.00         |
| <b>Receivables on securities lent</b> |          |          | <b>0.65</b>          | <b>0.00</b>  |
| <b>Total</b>                          |          |          | <b>58,106,663.89</b> | <b>94.97</b> |

### CURRENCY FORWARDS

| Instrument name    | Current value shown on balance sheet |                  | Exposure amount (*)       |                      |                                |                       |
|--------------------|--------------------------------------|------------------|---------------------------|----------------------|--------------------------------|-----------------------|
|                    | Assets                               | Liabilities      | Currencies receivable (+) |                      | Currencies to be delivered (-) |                       |
|                    |                                      |                  | Currency                  | Amount (*)           | Currency                       | Amount (*)            |
| A/V NOK EUR 150424 | 0.00                                 | -795.49          | NOK                       | 68,120.20            | EUR                            | -68,902.97            |
| A/V SEK EUR 150424 | 0.00                                 | -2,695.75        | SEK                       | 141,525.49           | EUR                            | -144,222.17           |
| A/V SEK EUR 150424 | 0.00                                 | -426.43          | SEK                       | 54,569.04            | EUR                            | -54,995.83            |
| A/V SEK EUR 150424 | 0.00                                 | -330.94          | SEK                       | 12,449.32            | EUR                            | -12,780.34            |
| A/V SEK EUR 150424 | 0.00                                 | -35.92           | SEK                       | 8,186.10             | EUR                            | -8,222.07             |
| V/A GBP EUR 150424 | 0.00                                 | -906.60          | EUR                       | 1,577,516.53         | GBP                            | -1,579,167.44         |
| V/A NOK EUR 150424 | 130,671.77                           | 0.00             | EUR                       | 6,711,071.74         | NOK                            | -6,581,628.36         |
| V/A SEK EUR 150424 | 449,672.61                           | 0.00             | EUR                       | 14,609,416.57        | SEK                            | -14,159,650.40        |
| <b>Total</b>       | <b>580,344.38</b>                    | <b>-5,191.13</b> |                           | <b>23,182,854.99</b> |                                | <b>-22,609,569.58</b> |

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

### FORWARD FINANCIAL INSTRUMENTS – EQUITIES

| Forward financial instruments – equities |                  |                                      |             |                     |
|--|------------------|--------------------------------------|-------------|---------------------|
| Instrument name                          | Quantity/Nominal | Current value shown on balance sheet |             | Exposure amount (*) |
|  |                  | Assets                               | Liabilities | +/-                 |
| <b>Futures</b>                           |                  |                                      |             |                     |
| Sub-total                                |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Options</b>                           |                  |                                      |             |                     |
| Sub-total                                |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Swaps</b>                             |                  |                                      |             |                     |
| Sub-total                                |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Other instruments</b>                 |                  |                                      |             |                     |
| Sub-total                                |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Total</b>                             |                  | <b>0.00</b>                          | <b>0.00</b> | <b>0.00</b>         |

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

## ODDO BHF ACTIVE MICRO CAP

### FORWARD FINANCIAL INSTRUMENTS – INTEREST RATES

| Forward financial instruments – interest rates |                  |                                      |             |                     |
|--|------------------|--------------------------------------|-------------|---------------------|
| Instrument name                                | Quantity/Nominal | Current value shown on balance sheet |             | Exposure amount (*) |
|  |                  | Assets                               | Liabilities | +/-                 |
| <b>Futures</b>                                 |                  |                                      |             |                     |
| <b>Sub-total</b>                               |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Options</b>                                 |                  |                                      |             |                     |
| <b>Sub-total</b>                               |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Swaps</b>                                   |                  |                                      |             |                     |
| <b>Sub-total</b>                               |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Other instruments</b>                       |                  |                                      |             |                     |
| <b>Sub-total</b>                               |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Total</b>                                   |                  | <b>0.00</b>                          | <b>0.00</b> | <b>0.00</b>         |

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

### FORWARD FINANCIAL INSTRUMENTS – FOREX

| Forward financial instruments – forex |                  |                                      |             |                     |
|---------------------------------------|------------------|--------------------------------------|-------------|---------------------|
| Instrument name                       | Quantity/Nominal | Current value shown on balance sheet |             | Exposure amount (*) |
|                                       |                  | Assets                               | Liabilities | +/-                 |
| <b>Futures</b>                        |                  |                                      |             |                     |
| <b>Sub-total</b>                      |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Options</b>                        |                  |                                      |             |                     |
| <b>Sub-total</b>                      |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Swaps</b>                          |                  |                                      |             |                     |
| <b>Sub-total</b>                      |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Other instruments</b>              |                  |                                      |             |                     |
| <b>Sub-total</b>                      |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Total</b>                          |                  | <b>0.00</b>                          | <b>0.00</b> | <b>0.00</b>         |

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

## ODDO BHF ACTIVE MICRO CAP

### FORWARD FINANCIAL INSTRUMENTS – CREDIT RISK

| Forward financial instruments – credit risk |                  |                                      |             |                     |
|---|------------------|--------------------------------------|-------------|---------------------|
| Instrument name                             | Quantity/Nominal | Current value shown on balance sheet |             | Exposure amount (*) |
|   |                  | Assets                               | Liabilities | +/-                 |
| <b>Futures</b>                              |                  |                                      |             |                     |
| <b>Sub-total</b>                            |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Options</b>                              |                  |                                      |             |                     |
| <b>Sub-total</b>                            |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Swaps</b>                                |                  |                                      |             |                     |
| <b>Sub-total</b>                            |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Other instruments</b>                    |                  |                                      |             |                     |
| <b>Sub-total</b>                            |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Total</b>                                |                  | <b>0.00</b>                          | <b>0.00</b> | <b>0.00</b>         |

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

### FORWARD FINANCIAL INSTRUMENTS – OTHER EXPOSURE

| Forward financial instruments – other exposure |                  |                                      |             |                     |
|--|------------------|--------------------------------------|-------------|---------------------|
| Instrument name                                | Quantity/Nominal | Current value shown on balance sheet |             | Exposure amount (*) |
|  |                  | Assets                               | Liabilities | +/-                 |
| <b>Futures</b>                                 |                  |                                      |             |                     |
| <b>Sub-total</b>                               |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Options</b>                                 |                  |                                      |             |                     |
| <b>Sub-total</b>                               |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Swaps</b>                                   |                  |                                      |             |                     |
| <b>Sub-total</b>                               |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Other instruments</b>                       |                  |                                      |             |                     |
| <b>Sub-total</b>                               |                  | 0.00                                 | 0.00        | 0.00                |
| <b>Total</b>                                   |                  | <b>0.00</b>                          | <b>0.00</b> | <b>0.00</b>         |

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

## ODDO BHF ACTIVE MICRO CAP

### CURRENCY FORWARDS (USED TO HEDGE A UNIT CLASS)

| Instrument name | Current value shown on balance sheet |             | Exposure amount (*)       |             |                                |             | Unit class hedged |
|-----------------|--------------------------------------|-------------|---------------------------|-------------|--------------------------------|-------------|-------------------|
|                 | Assets                               | Liabilities | Currencies receivable (+) |             | Currencies to be delivered (-) |             |                   |
|                 |                                      |             | Currency                  | Amount (*)  | Currency                       | Amount (*)  |                   |
| <b>Total</b>    | <b>0.00</b>                          | <b>0.00</b> |                           | <b>0.00</b> |                                | <b>0.00</b> |                   |

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

### FORWARD FINANCIAL INSTRUMENTS – FOREX (USED TO HEDGE A UNIT CLASS)

| Instrument name          | Quantity/Nominal | Current value shown on balance sheet |             | Exposure amount (*) | Unit class hedged |
|--------------------------|------------------|--------------------------------------|-------------|---------------------|-------------------|
|                          |                  | Assets                               | Liabilities | +/-                 |                   |
| <b>Futures</b>           |                  |                                      |             |                     |                   |
| <b>Sub-total</b>         |                  | <b>0.00</b>                          | <b>0.00</b> | <b>0.00</b>         |                   |
| <b>Options</b>           |                  |                                      |             |                     |                   |
| <b>Sub-total</b>         |                  | <b>0.00</b>                          | <b>0.00</b> | <b>0.00</b>         |                   |
| <b>Swaps</b>             |                  |                                      |             |                     |                   |
| <b>Sub-total</b>         |                  | <b>0.00</b>                          | <b>0.00</b> | <b>0.00</b>         |                   |
| <b>Other instruments</b> |                  |                                      |             |                     |                   |
| <b>Sub-total</b>         |                  | <b>0.00</b>                          | <b>0.00</b> | <b>0.00</b>         |                   |
| <b>Total</b>             |                  | <b>0.00</b>                          | <b>0.00</b> | <b>0.00</b>         |                   |

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

**INVENTORY SUMMARY**

|  | Current value shown on balance sheet |
|--|--------------------------------------|
| <b>Total inventory of eligible assets and liabilities (excl. FFI)</b>        | 58,106,663.89                        |
| <b>Inventory of FFIs (excluding FFIs used to hedge units issued):</b>        |                                      |
| Total currency forwards  | 575,153.25                           |
| Total forward financial instruments – equities                               | 0.00                                 |
| Total forward financial instruments – interest rates                         | 0.00                                 |
| Total forward financial instruments – forex                                  | 0.00                                 |
| Total forward financial instruments – credit                                 | 0.00                                 |
| Total forward financial instruments – other exposure                         | 0.00                                 |
| <b>Inventory of forward financial instruments used to hedge units issued</b> | 0.00                                 |
| <b>Other assets (+)</b>  | 3,411,949.38                         |
| <b>Other liabilities (-)</b>   | -908,355.22                          |
| <b>Financing liabilities (-)</b>   | -                                    |
| <b>Total = net assets</b>  | <b>61,185,411.30</b>                 |

**ODDO BHF ACTIVE MICRO CAP**

**Transparency of securities financing transactions and reuse of  
financial instruments**

**SFTR**

**28/03/2024**

**EUR**

## ODDO BHF ACTIVE MICRO CAP

**Amount of securities and commodities lent as a proportion of assets**

|                                   | Securities lending | Securities borrowing | Repurchase agreements | Reverse repurchase agreements | Total Return Swaps |
|-----------------------------------|--------------------|----------------------|-----------------------|-------------------------------|--------------------|
| Amount of assets lent             | 603.00             |                      |                       |                               |                    |
| % of assets available for lending | 0.00               |                      |                       |                               |                    |

**Assets used for each type of securities financing transaction and total return swaps expressed in absolute terms and as a percentage of the fund's net assets**

|                       | Securities lending | Securities borrowing | Repurchase agreements | Reverse repurchase agreements | Total Return Swaps |
|-----------------------|--------------------|----------------------|-----------------------|-------------------------------|--------------------|
| Amount                | 603.00             | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| % of total net assets | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |

**10 main issuers of guarantees received (excluding cash) for each type of financing transaction**

|                               |  |
|-------------------------------|--|
| 1. Name                       |  |
| Volume of guarantees received |  |
| 2. Name                       |  |
| Volume of guarantees received |  |
| 3. Name                       |  |
| Volume of guarantees received |  |
| 4. Name                       |  |
| Volume of guarantees received |  |
| 5. Name                       |  |
| Volume of guarantees received |  |
| 6. Name                       |  |
| Volume of guarantees received |  |
| 7. Name                       |  |
| Volume of guarantees received |  |
| 8. Name                       |  |
| Volume of guarantees received |  |
| 9. Name                       |  |
| Volume of guarantees received |  |
| 10. Name                      |  |
| Volume of guarantees received |  |

## ODDO BHF ACTIVE MICRO CAP

### 10 main counterparties as an absolute value of assets and liabilities without clearing

|          | Securities lending | Securities borrowing | Repurchase agreements | Reverse repurchase agreements | Total Return Swaps |
|----------|--------------------|----------------------|-----------------------|-------------------------------|--------------------|
| 1. Name  |                    |                      |                       |                               |                    |
| Amount   |                    |                      |                       |                               |                    |
| Domicile |                    |                      |                       |                               |                    |
| 2. Name  |                    |                      |                       |                               |                    |
| Amount   |                    |                      |                       |                               |                    |
| Domicile |                    |                      |                       |                               |                    |
| 3. Name  |                    |                      |                       |                               |                    |
| Amount   |                    |                      |                       |                               |                    |
| Domicile |                    |                      |                       |                               |                    |
| 4. Name  |                    |                      |                       |                               |                    |
| Amount   |                    |                      |                       |                               |                    |
| Domicile |                    |                      |                       |                               |                    |
| 5. Name  |                    |                      |                       |                               |                    |
| Amount   |                    |                      |                       |                               |                    |
| Domicile |                    |                      |                       |                               |                    |
| 6. Name  |                    |                      |                       |                               |                    |
| Amount   |                    |                      |                       |                               |                    |
| Domicile |                    |                      |                       |                               |                    |
| 7. Name  |                    |                      |                       |                               |                    |
| Amount   |                    |                      |                       |                               |                    |
| Domicile |                    |                      |                       |                               |                    |
| 8. Name  |                    |                      |                       |                               |                    |
| Amount   |                    |                      |                       |                               |                    |
| Domicile |                    |                      |                       |                               |                    |
| 9. Name  |                    |                      |                       |                               |                    |
| Amount   |                    |                      |                       |                               |                    |
| Domicile |                    |                      |                       |                               |                    |
| 10. Name |                    |                      |                       |                               |                    |
| Amount   |                    |                      |                       |                               |                    |
| Domicile |                    |                      |                       |                               |                    |

## ODDO BHF ACTIVE MICRO CAP

### Type and quality of guarantees (collateral)

|   | Securities lending | Securities borrowing | Repurchase agreements | Reverse repurchase agreements | Total Return Swaps |
|---|--------------------|----------------------|-----------------------|-------------------------------|--------------------|
| <b>Type and quality of guarantee</b>    |                    |                      |                       |                               |                    |
| <b>Cash</b>                             | 630.68             | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>Debt instrument</b>                  |                    |                      |                       |                               |                    |
| High-quality rating                     | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| Medium-quality rating                   | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| Low-quality rating                      | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>Equities</b>                         |                    |                      |                       |                               |                    |
| High-quality rating                     | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| Medium-quality rating                   | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| Low-quality rating                      | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>Fund units</b>                       |                    |                      |                       |                               |                    |
| High-quality rating                     | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| Medium-quality rating                   | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| Low-quality rating                      | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>Currency of the guarantee</b>        |                    |                      |                       |                               |                    |
| EUR                                     | 630.68             | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>Issuing country of the guarantee</b> |                    |                      |                       |                               |                    |
| France                                  | 630.68             | 0.00                 | 0.00                  | 0.00                          | 0.00               |

### Settlement and clearing of contracts

|                             | Securities lending | Securities borrowing | Repurchase agreements | Reverse repurchase agreements | Total Return Swaps |
|-----------------------------|--------------------|----------------------|-----------------------|-------------------------------|--------------------|
| <b>Central counterparty</b> | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>Bilateral</b>            | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>Trilateral</b>           | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |

### Maturity of the guarantee

|                           | Securities lending | Securities borrowing | Repurchase agreements | Reverse repurchase agreements | Total Return Swaps |
|---------------------------|--------------------|----------------------|-----------------------|-------------------------------|--------------------|
| <b>Less than 1 day</b>    | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>1 day to 1 week</b>    | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>1 week to 1 month</b>  | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>1 to 3 months</b>      | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>3 months to 1 year</b> | 630.68             | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>Over 1 year</b>        | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>Open-ended</b>         | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |

## ODDO BHF ACTIVE MICRO CAP

Maturity of securities financing transactions and total return swaps, broken down as per the ranges below

|                    | Securities lending | Securities borrowing | Repurchase agreements | Reverse repurchase agreements | Total Return Swaps |
|--------------------|--------------------|----------------------|-----------------------|-------------------------------|--------------------|
| Less than 1 day    | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| 1 day to 1 week    | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| 1 week to 1 month  | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| 1 to 3 months      | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| 3 months to 1 year | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| Over 1 year        | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| Open-ended         | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |

Data on the reuse of guarantees

|   | Cash | Securities |
|---|------|------------|
| Maximum amount (%)  | 0.00 | 0.00       |
| Amount used (%)   | 0.00 | 0.00       |
| UCI revenue following the reinvestment of cash guarantees for securities financing transactions and TRS | 0.00 | 0.00       |

Data on the custody of guarantees received by the UCI

|                   |              |
|-------------------|--------------|
| 1. Name           | ODDO BHF SCA |
| Amount in custody | 630.68       |

Data on the custody of guarantees provided by the UCI

|                                 |      |
|---------------------------------|------|
| Total amount of collateral paid | 0.00 |
| As % of the guarantees paid     |      |
| Separate accounts               | 0.00 |
| Grouped accounts                | 0.00 |
| Other accounts                  | 0.00 |

Breakdown of cost data

|               | Securities lending | Securities borrowing | Repurchase agreements | Reverse repurchase agreements | Total Return Swaps |
|---------------|--------------------|----------------------|-----------------------|-------------------------------|--------------------|
| UCIs          |                    |                      |                       |                               |                    |
| Amount        | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| Manager       |                    |                      |                       |                               |                    |
| Amount        |                    |                      |                       |                               |                    |
| Third parties |                    |                      |                       |                               |                    |
| Amount        |                    |                      |                       |                               |                    |

## ODDO BHF ACTIVE MICRO CAP

### Breakdown of revenue data

|                      | Securities lending | Securities borrowing | Repurchase agreements | Reverse repurchase agreements | Total Return Swaps |
|----------------------|--------------------|----------------------|-----------------------|-------------------------------|--------------------|
| <b>UCIs</b>          |                    |                      |                       |                               |                    |
| Amount               | 0.65               | 0.00                 | 0.00                  | 5,348.08                      | 0.00               |
| As a % of revenue    | 100.00             | 0.00                 | 0.00                  | 100.00                        | 0.00               |
| <b>Manager</b>       |                    |                      |                       |                               |                    |
| Amount               |                    |                      |                       |                               |                    |
| As a % of revenue    | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |
| <b>Third parties</b> |                    |                      |                       |                               |                    |
| Amount               |                    |                      |                       |                               |                    |
| As a % of revenue    | 0.00               | 0.00                 | 0.00                  | 0.00                          | 0.00               |