

Key investor information

This document details the key facts about the fund for investors. It is not a sales document. The information provided is required by law to explain the nature of the fund and the associated investment risks. Please read this document carefully so that you can make an informed investment decision.

ODDO BHF Algo Sustainable Leaders CNW-EUR

This Fund is managed by ODDO BHF Asset Management GmbH.

ISIN: DE000A2P5QE2

INVESTMENT OBJECTIVES

The fund invests in European equities. Against this backdrop, the fund's general investment universe is the STOXX Europe 600. As part of the investment process, the investment universe is restricted to the STOXX Europe Sustainability ex AGTAF index. This means that the equities added to the fund must come exclusively from this index. At least 90% of fund assets are invested directly or indirectly in equities which belong to this index and are subject to an internal ESG rating. The STOXX Europe Sustainability ex AGTAF does not include companies from the alcohol, gambling, tobacco, armaments, firearms or adult entertainment industries.

Furthermore, the selected equities must comply with the company's sustainability strategy. "Sustainability" refers to sustainable value creation by companies through the strategic integration of economic, environmental and social principles to ensure the long-term success and sustainable growth of a business. Sustainability risks are incorporated into its investment process by taking into account both the ESG (environmental, social and governance) characteristics of investment decisions and any significant negative impacts that investment decisions may have on sustainability factors. The Company observes the United Nations Principles for Responsible Investment (UN PRI) with respect to environmental, social, and governance issues, and applies them in its commitments by exercising voting rights, actively exercising shareholder and creditor rights, and by engaging in dialogue with issuers. Companies with a certain percentage of turnover generated from non-conventional weapons, nuclear power, coal (coal mining, coal-fired power generation and development of new projects), exploration, production and use of non-conventional oil and gas (shale oil and gas, oil sands), Arctic exploitation and GMOs (genetically modified organisms) are also excluded. In order to conserve biodiversity, the company strives not to invest in companies that are active in the palm oil industry with unsustainable business practices, or whose activity has a negative impact on biodiversity and that do not have a clear and credible strategy for its conservation and protection. Companies that significantly violate the principles of the UN Global Compact are also excluded. Equities are rated on the basis of ESG research and using a trend-following model. This model uses extensive historical data to analyse trends and send buy and sell signals. The portfolio composition process involves optimising ESG and risk management by applying various constraints in terms of ESG valuation, beta, sector/country concentration, tracking error and turnover rate of the final portfolio. Aside from the emphasis on the ESG aspect, there is no manual intervention in the investment decisions of the trend-following model (except in cases of major controversy). Fluctuations and price falls on the equity markets do not lead to any reallocations within the fund until the tracked positive trend of the equities in question comes to an end or other equities are rated as being more attractive.

The equities identified by the trend-following model are subject to an internal ESG rating system that is based on proprietary analyses and external databases. This additional rating system does not necessarily mean that the securities with the lowest score are sold, but it does influence company weighting and results in an exclusion of at least 20% of the investment universe for the fund. The approach for adopting ESG criteria combines the "best-in-universe" and "best-in-effort" approaches and thus encourages the development and improvement of best practices. For example, the following criteria are analysed: Environment (energy consumption, water consumption, waste management, environment certifications, products and services with added environmental value, climate risk management, etc.), social (human resources/staff management, management team diversity, staff training, health and safety, etc., supplier management, innovation, etc.), governance (corporate governance, safeguarding the interests of minority shareholders, composition of governing bodies, remuneration policy, etc., tax responsibility, corruption risks, etc.). Furthermore, the portfolio is actively monitored with regard to controversial topics (human rights, corruption, etc.).

The aim of investing in the fund is to obtain a sustainable return from the income and capital growth of investments in securities while minimising the economic risks, and an overall sustainability impact compared to an investment in a general market index. The Fund follows the STOXX Europe Sustainability ex AGTAF Index* as its benchmark index but does not replicate it exactly. The fund management actively decides on the selection of assets at its discretion, taking into consideration quantitative analysis and company valuations. It seeks to outperform the benchmark index, as a result of which significant differences, both positive and negative, between the fund and the benchmark index are possible.

The units may only be acquired as part of a portfolio management mandate or fee-based investment advisory service.

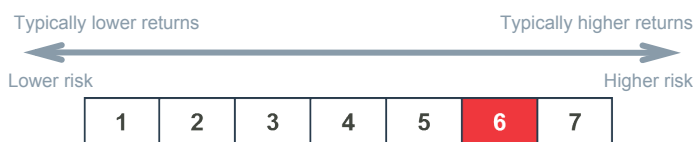
In some circumstances, the fund may not be suitable for investors who wish to liquidate their investment in the fund within three years.

The fund currency is the euro.

The returns obtained by the unit class are reinvested in the fund, not distributed.

You can redeem your units on any trading day.

RISK AND RETURN PROFILE



The fund's risk class is determined using past data, and is therefore not an indicator of future performance. The classification is not a guarantee and may change over time. If a fund is in risk class 1, this does not mean that there is no risk that its value will fluctuate.

The fund is in risk class 6 because past data shows average annual value fluctuations of 15–25%. Generally speaking, higher value fluctuations come with greater risks of loss but also greater opportunities for returns. The following risks may be significant for the fund but do not have any direct effect on its classification:

- **Market risks:** How financial products perform in terms of price or market value depends in particular on the performance of the capital markets, which is influenced in turn both by the general global economic climate and by the overall local economic and political conditions. On a stock exchange in particular, general price performance can also be influenced by irrational factors such as sentiment, opinions and rumours.
- **Risks arising from the use of derivatives:** The fund may make use of derivative transactions. This makes it possible to leverage the fund. The resulting greater opportunities entail greater risk of loss. The use of derivatives to hedge against losses may also reduce the fund's reward potential.
- **Custody risks:** The safekeeping of assets, particularly abroad, may be associated with a risk of loss which can result from the insolvency or improper conduct of the Depository or a sub-custodian or from breaches of due diligence by the Depository or a sub-custodian.

A detailed description of all risks can be found in the fund's Prospectus under "Risk Information".

CHARGES

One-off charges taken before or after you invest

Entry charge	5%, currently 5%
Exit charge	0%

This is the maximum that might be taken out of your money.

Charges taken from the fund over the financial year:

Ongoing charges	0.95%
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Charges taken from the fund under certain specific circumstances:

Performance fee p.a.	N/A
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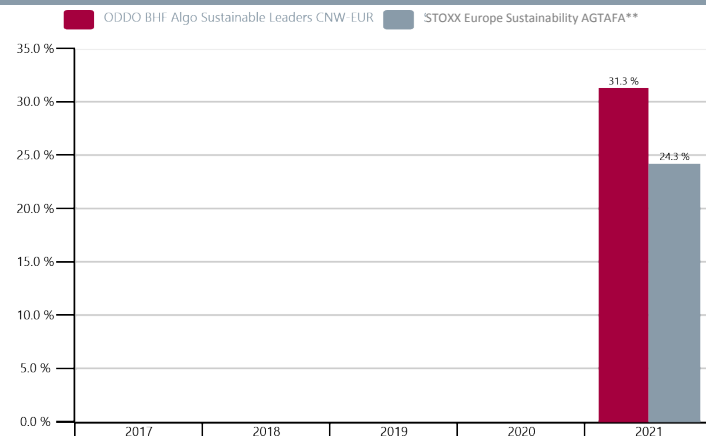
The charges you pay are used to pay the costs of running the fund, including the costs of marketing and distributing it. These charges reduce the potential growth of your investment.

The entry and exit charges shown are maximum figures. In some cases you might pay less; contact your advisor or distributing agent for further information.

The ongoing charges were determined for the latest fund financial year-end as at 31 December 2021. The figure includes all charges and other payments made by the fund (not including transaction costs and any performance fees) and relates these charges to the fund assets. The ongoing charges may vary between financial years.

Please see the fund's Prospectus for detailed information on charges.

PAST PERFORMANCE



Source: own calculations using BVI method

ODDO BHF Algo Sustainable Leaders CNW-EUR was established on 15 July 2020.

Past performance is no guarantee of future performance.

The calculation was made in the fund's currency (EUR). All charges and fees were deducted in the calculation, except for the subscription/redemption fee.

Distributions and withholding taxes were reinvested.

PRACTICAL INFORMATION

The Bank of New York Mellon SA/NV, Asset Servicing, Frankfurt am Main branch, is the depositary for this Fund.

You can find further practical information (in English) on the fund, the prospectus, annual and semi-annual reports and the current issue and redemption prices free of charge on our website am.oddo-bhf.com.

The fund is subject to German investment tax law. This may have an impact on the taxation of your income from this fund. Furthermore, other tax regulations may be relevant depending on your personal circumstances. If in doubt, consult a tax advisor.

ODDO BHF Asset Management GmbH can only be held liable where information contained in this document was misleading, incorrect or inconsistent with the relevant parts of the UCITS Prospectus.

The management company and this fund are approved in Germany and regulated by the Federal Financial Supervisory Authority (BaFin). This key investor information is accurate as at 15 February 2022.

Details of the Company's current remuneration policy are available at am.oddo-bhf.com. This includes a description of the methods used to calculate the remuneration and benefits paid to specific groups of employees, as well as the identities of the persons responsible for awarding remuneration and benefits and the integration of sustainability risk management into the remuneration. A paper copy may be requested from the Company free of charge.

* STOXX Europe Sustainability ex AGTAF A Index is a registered trademark of STOXX Limited.