

PURPOSE

This document provides you with key information about this investment product. It is not marketing material. This information is required by law to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.

PRODUCT

Name: ODDO BHF Algo Sustainable Leaders CNW-EUR

Manufacturer: ODDO BHF Asset Management GmbH

ISIN: DE000A2P5QE2

Website: am.oddo-bhf.com

Further information can be obtained by calling: +49 211 23924-01

The fund is a UCITS fund established in Germany. It is managed by ODDO BHF Asset Management GmbH (the "Company"). The Company is part of the ODDO BHF Group.

The German Federal Financial Supervisory Authority (*Bundesanstalt für Finanzdienstleistungsaufsicht* – BaFin) is responsible for the supervision of ODDO BHF Asset Management GmbH in relation to the key information document.

Date of preparation of this key information document: 01/04/2024

WHAT IS THIS PRODUCT?

TYPE

The fund is a UCITS fund established in Germany.

The units may only be acquired as part of a portfolio management mandate or fee-based investment advisory service. The returns obtained by the unit class are reinvested in the fund, not distributed.

TERM

The fund was established for an indefinite period. The Company is entitled to terminate its management of the fund, subject to a notice period of six months, by way of an announcement in the German Federal Gazette and in the annual or half-yearly report. In principle, units in the fund can be redeemed on each valuation day. The Company may suspend the redemption of units if deemed necessary under exceptional circumstances, taking into account the interests of investors, or restrict the redemption of units if the investors' redemption requests exceed a predefined threshold above which such requests can no longer be carried out in the interest of all investors as a whole.

OBJECTIVES

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. The fund invests in European equities. At least 90% of fund assets are invested in equities which belong to this index and are subject to an internal ESG rating. The index does not include any companies from the alcohol, gambling, tobacco, armaments, firearms or adult entertainment industries. 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. Issuers that manufacture or distribute non-conventional weapons are excluded. In addition, issuers in the following sectors are excluded if they generate more than 5% of their revenue from the extraction of coal and crude oil or more than 5% from the cultivation and exploration of and services for oil sands and oil shale or more than 10% from power generation or other activities using fossil fuels (excluding gas). Issuers that exceed a certain revenue threshold in the sectors of nuclear power, non-conventional oil and gas in the Arctic (exploration, production and use) and GMOs

(genetically modified organisms) are also excluded. 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. 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. At least 90% of the assets (excluding bank deposits) in the portfolio have – taking into account the weighting of the individual assets – an ESG rating. Target funds with an ESG rating at fund level are also considered. 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. The fund follows the STOXX Europe Sustainability Index ex AGTAFAs as its benchmark index** but does not replicate it exactly. The fund is an Article 8 fund under SFDR***.

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.

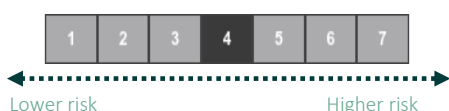
INTENDED RETAIL INVESTOR

The fund is aimed at all investors whose objective is wealth creation and/or optimisation. Investors should be in a position to sustain fluctuations in value and considerable losses and should need no guarantee that the original amount invested will be returned. In some circumstances, the fund may not be suitable for investors who wish to liquidate their investment in the fund within three years. The Company's assessment does not constitute investment advice. Its purpose is to give investors an initial indication of whether the fund is appropriate for them, given their level of experience, risk appetite and investment horizon.

INSURANCE BENEFITS AND COSTS

Insurance costs are not included in the calculations.

WHAT ARE THE RISKS AND WHAT COULD I GET IN RETURN?



The risk indicator assumes you keep the product for three years. The actual risk can vary significantly if you cash in at an early stage and you may get back less

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movements in the markets or because we are not able to pay you. We have classified the risk of this product as 4 on a scale of 1 to 7, whereby 4 corresponds to a risk class of medium. The risk of potential losses from future performance is assessed as medium. It is possible that the ability to execute your redemption request will be jeopardised by unfavourable market conditions.

- **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 Depositary or a sub-custodian or from breaches of due diligence by the Depositary or a sub-custodian.

A detailed description of all risks can be found in the fund's Prospectus under "Risk Information". This product does not include any protection from future market performance so you could lose some or all of your investment.

PERFORMANCE SCENARIOS

The amount you ultimately receive with this product will depend on future market performance. Future market performance is uncertain and cannot be predicted with any certainty. The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the product over the last 10 years. Markets could develop very differently in the future.

Recommended holding period: 3 years

Example investment: EUR 10,000

| Scenarios | | If you exit after 1 year | If you exit after 3 years |
|---------------------|--|--------------------------|---------------------------|
| Minimum | There is no minimum guaranteed return. You could lose some or all of your investment. | | |
| Stress | What you might get back after costs | EUR 2,040 | EUR 3,020 |
| | Average return each year | -79.6% | -32.9% |
| Unfavourable | What you might get back after costs | EUR 7,460 | EUR 8,150 |
| | Average return each year | -25.4% | -6.6% |
| Moderate | What you might get back after costs | EUR 10,040 | EUR 11,420 |
| | Average return each year | 0.4% | 4.5% |
| Favourable | What you might get back after costs | EUR 12,920 | EUR 16,500 |
| | Average return each year | 29.2% | 18.2% |

The figures shown include all the costs of the product itself, but may not include all the costs that you pay to your advisor or distributor, or the costs of your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back. The stress scenario shows what you might get back in extreme market conditions.

The unfavourable scenario occurred for an investment between December 2021 and September 2023. The moderate scenario occurred for an investment between August 2020 and August 2023. The favourable scenario occurred for an investment between December 2018 and December 2021.

WHAT HAPPENS IF COMPANY IS UNABLE TO PAY OUT?

The default of the Company will have no direct impact on your payment, as in the event of insolvency, legal provisions stipulate that the fund will not form part of the insolvency estate but will remain independent.

WHAT ARE THE COSTS?

The person selling you or advising you on this product may charge you additional costs. If so, this person will inform you of these costs and show you the impact that these costs will have on your investment.

COST OVER TIME

The tables illustrate the amounts that will be deducted from your investment to cover various types of costs. These amounts depend on how much you invest, how long you hold the product for, and how well the product performs. The amounts presented here illustrate the example of a specific investment amount and differing potential investment periods. We have used the following assumptions:

- In the first year you would be reimbursed the invested amount (0% annual return). For other holding periods, we have assumed that the product performs in line with the moderate scenario;
- EUR 10,000 invested.

Scenarios

| | If you exit after 1 year | If you exit after 3 years |
|---------------------|--------------------------|---------------------------|
| Total costs | EUR 613 | EUR 912 |
| Annual cost impact* | 6.2% | 3.1% |

*This illustrates how costs reduce your return each year over the holding period. For example it shows that if you exit at the end of the recommended holding period your average return per year is projected to be 7.6% before costs and 4.5% after costs.

We may share part of the costs with the person selling you the product to cover the services they provide to you. They will inform you of the amount.

COMPOSITION OF COSTS

| One-off costs upon entry or exit | | If you exit after 1 year |
|---|--|--------------------------|
| Entry costs | 5.00% of the amount you pay when you initiate this investment. These costs are already included in the price you pay. This includes distribution costs. This is the maximum amount you will be charged. The person selling you the product will inform you of the actual charge. | EUR 500 |
| Exit costs | We do not charge an exit fee for this product. | EUR 0 |
| Ongoing costs taken each year | | |
| Management fees and other administrative or operating costs | 1.01% of the value of your investment per year. This is an estimate based on actual costs over the last year. | EUR 96 |
| Transaction costs | 0.18% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on how much we buy and sell. | EUR 17 |
| Incidental costs taken under specific conditions | | |
| Performance fees | None | EUR 0 |

HOW LONG SHOULD I HOLD IT AND CAN I TAKE MONEY OUT EARLY?

Recommended holding period: 3 years

This product is suitable for medium-term investments. Information regarding the redemption of units can be found in the section "What is this product?" under "Term".

HOW CAN I COMPLAIN?

If you have any complaints, please contact ODDO BHF Asset Management GmbH, Client services, Herzogstraße 15, 40217 Düsseldorf; kundenservice@oddo-bhf.com. Any complaints regarding the person who advised on or sold you this product should be addressed directly to that person.

OTHER RELEVANT INFORMATION

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.

You can find information regarding performance over the last 10 years on our website: www.am.oddo-bhf.com. If the unit class was launched less than 10 years ago, performance is presented for all complete calendar years since launch. The calculations of previous performance scenarios, updated monthly, can be found at am.oddo-bhf.com. For more information on the Fund's environmental and/or social characteristics, please refer to the Annex to the Fund's prospectus.

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.

The Company can only be held liable where information obtained from this document was misleading, incorrect or inconsistent with the relevant parts of the Prospectus.

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

*** Regulation (EU) 2019/2088 on sustainability-related disclosure requirements in the financial services sector