

Website disclosures

PRODUCT NAME: ODDO BHF Algo Global

LEGAL ENTITY IDENTIFIER: 5299008EMCSMFP10JA93

SUMMARY

Does this financial product have a sustainable investment objective?

●● <input type="checkbox"/> Yes	●● <input checked="" type="checkbox"/> No
<input type="checkbox"/> It promotes Environmental/Social (E/S) characteristics and while it does not have as its objective a sustainable investment, it will have a minimum proportion of sustainable investments <input type="checkbox"/> It will make a minimum of sustainable investments with an environmental objective: N/A <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It will make a minimum of sustainable investments with a social objective: N/A	<input type="checkbox"/> It promotes Environmental/Social (E/S) characteristics and while it does not have as its objective a sustainable investment, it will have a minimum proportion of sustainable investments <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promotes E/S characteristics, but will not make any sustainable investments

Summary

ODDO BHF Algo Global seeks to invest in global equities selected using a quantitative model. The equities of the most important companies worldwide are evaluated based on their valuation, momentum (price dynamics), risk, growth, and revision of profit forecast (change in profit expectations of analysts who are observing the company). The Fund is actively managed. The Sub-fund's benchmark is the MSCI World Index (EUR, NR)¹. As part of our sustainable investment strategy, the Sub-fund is an Article 8 fund under the SFDR². It promotes environmental and social characteristics. The current and future sustainability activities of issuers are analyzed, and sustainability opportunities and risks integrated into investment decisions; the significant negative impact of investment decisions on sustainability factors are also taken into account. The investment process is based on ESG integration, ESG ratings, normative and sector exclusions (including UN Global Compact, controversial weapons), and positive selection.

SUSTAINABLE INVESTMENT OBJECTIVE

No sustainable investments are made by the Sub-fund. However, the fund is subject to the ESG requirements described in this pre-contractual document.

¹ MSCI World Index (EUR, NR) is a registered trademark of, and administered by, MSCI Limited. The administrator comes from a third country. For third-country administrators, the transition period for inclusion in the public register of benchmark administrators and benchmarks maintained by the European Securities and Markets Authority (ESMA) has been extended until 31 December 2025 by a delegated act of the European Commission to the Benchmarks Regulation. The Company expects the administrator to be included in the register by the deadline.

² Regulation (EU) 2019/2088 on sustainability-related disclosure requirements in the financial services sector.

ENVIRONMENTAL OR SOCIAL CHARACTERISTICS OF THE FINANCIAL PRODUCT

The fund promotes environmental and/or social characteristics. This is reflected in the construction and weighting of the portfolio on the basis of MSCI ESG Ratings, exclusions and monitoring of controversies.

1. The Fund does not invest in issuers involved in the manufacture and distribution of non-conventional weapons. In addition, issuers in other controversial business sectors are excluded if a certain turnover threshold is exceeded. These include coal mining, coal-fired power generation, coal development projects or infrastructure, tobacco, and fossil fuel extraction in the Arctic. In addition, issuers from the following sectors are excluded if more than 5% of their revenue is generated from the extraction of coal and crude oil or from the exploration, production and use of unconventional oil and gas (shale oil/gas and oil sands), or if more than 10% of their revenue is generated from the extraction of energy or other use of fossil fuels (excluding gas). Issuers that significantly violate the principles of the UN Global Compact are also excluded.

2. The MSCI ESG Rating evaluates the exposure of companies to ESG-related risks and opportunities on a scale from CCC (worst rating) to AAA (best rating). It is based on the sub-ratings on a scale of 0 (worst) to 10 (best) for the environment, social and governance areas. Issuers with an MSCI ESG rating of "CCC" or "B" are excluded.

In addition, this results in positive bias for issuers with lower sustainability risks (best-in-class approach). The aim of this is to ensure that issuers do no significant harm to the environmental and/or social investment objectives. At least 90% of the weighted assets (excluding bank deposits) in the portfolio have – taking into account the weighting of the individual assets – an ESG rating.

A benchmark index has not been defined to assess whether the environmental and/or social characteristics promoted by the financial product have been attained.

INVESTMENT STRATEGY

The fund manager incorporates sustainability opportunities and risks into its investment process by taking into account ESG (environmental, social and governance) characteristics of its investment decisions and any significant negative impacts that its investment decisions may have on sustainability factors. The investment process is based on ESG integration, ESG ratings, normative and sector exclusions (including UN Global Compact, controversial weapons), and positive selection. In addition, 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 engaging in dialogue with issuers.

The ESG investment universe of the Fund is the MSCI World (EUR, NR) *. A selectivity approach is applied in the ESG analysis, which results in at least 20% of the Fund's investment universe being excluded. The investment process consists of two stages. The first is based on standard-based exclusions and the exclusion of controversial activities. The Fund does not invest in issuers involved in the manufacture and distribution of non-conventional weapons. In addition, issuers in other controversial business sectors are excluded if a certain turnover threshold is exceeded. These include coal mining, coal-fired power generation, coal development projects or infrastructure, tobacco, and fossil fuel extraction in the Arctic. In addition, issuers from the following sectors are excluded if more than 5% of their revenue is generated from the extraction of coal and crude oil or from the exploration, production and use of unconventional oil and gas (shale oil/gas and oil sands), or if more than 10% of their revenue is generated from the extraction of energy or other use of fossil fuels (excluding gas). Issuers that significantly violate the principles of the UN Global Compact are also excluded.

ESG ratings are included at the second level. The MSCI ESG Rating evaluates the exposure of companies to ESG-related risks and opportunities on a scale from CCC (worst rating) to AAA (best rating). It is based on the sub-ratings on a scale of 0 (worst) to 10 (best) for the environment, social and governance areas. Issuers with an MSCI ESG rating of "CCC" or "B" are excluded.

In addition, this results in positive bias for issuers with lower sustainability risks (best-in-class approach). The aim of this is to ensure that issuers do no significant harm to the environmental and/or social investment objectives.

At least 90% of the weighted assets (excluding bank deposits) in the portfolio have – taking into account the weighting of the individual assets – an ESG rating. The fund focuses on issuers with a high sustainability performance. The aim is an average MSCI ESG rating of "A" or better for the fund portfolio.

PROPORTION OF INVESTMENTS

At least 80% of the Fund's net asset value is aligned with environmental and/or social characteristics. The fund may also hold up to 20% of its net asset value in "Other", as defined below, which includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

There is no minimum commitment for sustainable investments, for Taxonomy-aligned investments and other environmental or social investments. At least 90% of the weighted assets (excluding bank deposits) in the portfolio have – taking into account the weighting of the individual assets – an ESG rating.

MONITORING OF ENVIRONMENTAL OR SOCIAL CHARACTERISTICS

The controlling teams of the Manager are responsible for the internal control all the binding elements of the Funds, and this includes the environmental or social characteristics of the Fund that translate into binding elements. The portfolio managers are monitoring the environmental and/or social characteristics of the Fund on a regular basis.

METHODOLOGIES FOR ENVIRONMENTAL OR SOCIAL CHARACTERISTICS

The methodologies to promote the social and/or environmental characteristics of the Fund are based on MSCI ESG research.

The MSCI ESG Research is designed to measure a company's resilience to long-term, industry material environmental, social and governance risks. MSCI ESG Research rules-based methodology to identify industry leaders and laggards according to their exposure to ESG risks and how well they manage those risks relative to peers. The ESG Ratings range from leader (AAA, AA), average (A, BBB, BB) to laggard (B, CCC). MSCI ESG Ratings model identifies the ESG risks (key issues) that are most material. The investment universe of the fund is restricted to companies with a MSCI ESG Score of BB or better.

The MSCI ESG Ratings model measures both: Risk exposure and Risk management.

The Risk Exposure Score and Risk Management Score are combined such that a higher level of exposure requires a higher level of demonstrated management capability in order to achieve the same overall Key Issue Score. Key Issue scores are on a 0-10 scale, where 0 is very poor and 10 is very good.

DATA SOURCES AND PROCESSING' FOR FINANCIAL PRODUCTS THAT PROMOTE ENVIRONMENTAL OR SOCIAL CHARACTERISTICS

The Manager ensures the data quality and consistency by having a regular dialog with its data provider MSCI in order to correct potential errors, make recommendations on potential improvements, and provide feedbacks to clients' consultations. Data are processed through data imports into the Manager's IT systems and directly through the MSCI ESG Research platform. The data used to meet the environmental or social characteristics may be based on both reported and estimated data for the MSCI Business Involvement screens while MSCI ESG Score and MSCI ESG Controversies may use to some extent estimated data.

LIMITATIONS TO METHODOLOGIES AND DATA

All rights in the data and reports provided by third-party licensors vest in such licensors and/or their content providers. None of such licensors or their affiliates, or their content providers, accept any liability for any errors, omissions, or interruptions in such data/reports as to completeness, accuracy or timeliness. No copying or further distribution of such data/reports is permitted without such third-party licensors' express written consent. The Manager is regularly in contact with its data providers to ensure the quality and reliability of the data used.

DUE DILIGENCE

The due diligence is led by the portfolio managers through a detailed fundamental analysis complemented by external ESG ratings to ensure the mitigation of risks.

ENGAGEMENT POLICIES

The engagement policies of the Manager are available here: https://am.oddo-bhf.com/france/fr/investisseur_professionnel/home

DESIGNATED REFERENCE BENCHMARK

The Sub-fund's benchmark is the MSCI World Index (EUR, NR).