

• *Sustainability-related disclosures*

Nom du produit : ODDO BHF US EQUITY TREND

Identifiant de l'entité juridique (LEI-Code) : 54930015XWO4PJRGW22

SUMMARY

The fund promotes environmental and/or social characteristics. This is reflected in the construction and weighting of the portfolio based on the ESG rating process, the consideration of external research and data. Details of the investment strategy are set out in the fund's sales prospectus and in particular in the appendix 'Environmental and/or social characteristics', which discloses the pre-contractual information for a financial product as referred to in Article 8 (1), (2) and (2a) of Regulation (EU) 2019/2088 and Article 6 (1) of Regulation (EU) 2020/852. Material adverse impacts on sustainability factors are considered in investment decisions, in particular by adhering to the company's exclusion policy. The fund promotes climate change mitigation and adaptation. Adherence to the ESG-related investment guidelines is controlled by the independent risk controlling unit. The methodology for analysing and assessing environmental or social characteristics of the fund is based on the company's ESG model. Depending on the asset class and strategy, this ESG model is based entirely or only partially on MSCI methodology or data. The company does not use any estimates of taxonomy data. All direct investments purchased for the fund are subject to the fund's minimum exclusions, which ensure a minimum level of environmental or social protection.

NO SUSTAINABLE INVESTMENT OBJECTIVE

This financial product promotes environmental or social characteristics.

N/A – the Sub-Fund does not make any sustainable investments.

N/A – the Sub-Fund does not make any sustainable investments.

The Company ensures that the Fund's sustainable investments are in line with the exclusion list drawn up according to the criteria of the United Nations Global Compact (UNGC), as further described in the Company's exclusion policy. Proven violations of the OECD Guidelines for Multinational Enterprises and/or the UN Guiding Principles on Business and Human Rights also result in exclusion.

ENVIRONMENTAL OR SOCIAL CHARACTERISTICS OF THE FINANCIAL PRODUCT

The fund promotes climate protection and adaptation to climate change through sustainable investments under the EU taxonomy and sustainable investments under Art. 2 No. 17 SFDR.

INVESTMENT STRATEGY

The Sub-Fund is actively managed and references a benchmark, the S&P 500 NR (Net return) in EUR, dividend reinvested (the "Benchmark"), by seeking to outperform it and for

performance fee calculation purposes, if any.

The Sub-Fund shall invest at least 70% of its net assets in equities that are contained in the Benchmark. Subject to market conditions, the Sub-Fund may invest up to 30% of its net assets in debt instruments denominated in euro with a rating "investment grade" (at least BBB- by Standard & Poor's or deemed equivalent by the Investment Manager or using the Investment Manager's internal rating) issued by corporate or sovereign issuers.

The investment process is based on ESG integration, ESG ratings, normative and sector exclusions (including UNGC and controversial weapons) and positive selection. In addition, the Investment Manager will observe the United Nations Principles

for Responsible Investment with respect to ESG issues and will apply them in its commitments by actively exercising shareholder and creditor rights. The investment process consists of two stages. The first is based on sector-based exclusions and the exclusion of controversial activities. The Sub-Fund will not invest in issuers involved in the manufacture and distribution of non-conventional weapons or in coal development projects or infrastructure. 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 or the exploration, production and use of unconventional oil and gas (shale oil/gas and oil sands). Issuers that significantly violate the UNGC principles and OECD guidelines are also excluded. The Investment Manager will rely on MSCI's data to determine whether companies are considered to have breached any of these exclusions.

ESG ratings by MSCI or another internal or external rating acceptable to the Investment Manager will be applied at the second level. In addition, this results in positive bias for issuers with lower sustainability risks (best-in-class approach).

The Sub-Fund will focus on issuers with a high sustainability performance. The Investment Manager will construct the Sub-Fund with an average ESG score better than the average ESG score of the Benchmark.

Direct investments acquired for the Sub-Fund are subject to the minimum exclusions which guarantee a minimum level of environmental or social safeguards. However, there is no look-through approach in relation to financial instruments (no look-through at the assets of a target fund or certificates).

PROPORTION OF INVESTMENTS

The Sub-Fund is actively managed and aims to generate a sustainable return out of income from growth in investments in securities while keeping financial risk low. The Sub-Fund shall invest at least 70% of its net assets in equities that are contained in the Benchmark.

At least 90% of the Sub-Fund's net assets will be aligned with the environmental and social characteristics promoted by the Sub-Fund (#Aligned with E/S characteristics), but do not have to qualify as sustainable investments. Up to 10% of the investments of the Sub-Fund are not aligned with these characteristics (#2 Other).

MONITORING OF ENVIRONMENTAL OR SOCIAL CHARACTERISTICS

The company's risk management team is responsible for the internal control of the fund's investment guidelines. These include the fund's environmental and/or social characteristics. The fund managers regularly monitor the fund's environmental or social characteristics.

METHODOLOGIES

The methodology for analysing and evaluating the environmental or social characteristics of the fund is based on the company's ESG model. Depending on the asset class and strategy, this ESG model is based entirely or only partially on MSCI methodology or data. Further information is available on: <https://am.oddo-bhf.com/>

DATA SOURCES AND PROCESSING

The company uses various data sources in its ESG model to analyse and evaluate environmental or social characteristics. This data comes from external sources such as MSCI, CDP, Carbon 4 Finance (biodiversity data) and Bloomberg, and is supplemented by internal analyses. Taxonomy data is obtained from Refinitiv. The company does not use estimates from taxonomy data.

The data is subject to an internal quality check. The company ensures data quality and consistency by holding regular meetings with its data providers to correct any errors, recommend possible improvements and provide feedback from investor or company meetings. Data processing is carried out by importing data into the company's IT systems.

LIMITATIONS TO METHODOLOGIES AND DATA

All rights to the data and reports provided by data suppliers are held by these data suppliers and/or their content providers. None of these data suppliers or their affiliated companies or their content providers accept any liability for errors, omissions or interruptions in such data/reports in terms of completeness, accuracy or timeliness. Copying or redistribution of such data/reports is not permitted without the express written consent of these data suppliers. The manager is in regular contact with its data suppliers to ensure the quality and reliability of the data used. The Company does not use any estimates of taxonomy data. After internal review, a range of external data sources are thus available to the fund manager, which the Company generally considers to be reliable.

DUE DILIGENCE

The due diligence processes are subject to a fundamental analysis by the fund manager. In addition, internal ESG ratings are used. The ESG investment limits are monitored by the independent control department, Investment Controlling.

All direct investments acquired for the fund are subject to the minimum exclusions applicable to the fund, which ensure a minimum level of environmental or social protection. However, there is no look-through for individual financial instruments (no look-through for investments of a target fund or certificates).

ENGAGEMENT POLICIES

The Company's engagement policy is available on: am.oddo-bhf.com

DESIGNATED REFERENCE BENCHMARK

The Sub-Fund has not designated a specific index to use as a reference benchmark to determine whether the Sub-Fund is aligned with the environmental and/or social characteristics it promotes.

Dated as of 15/05/2026 (updated following a change in the ESG investment strategy)