ODDO BHF
ASSET MANAGEMENT

Sustainability-related disclosures

Product name: ODDO BHF Money Market

Legal Entity Identifier (LEI): 529900TTV3XS9FEXY745

SUMMARY

El Fondo promueve caractersticas ambientales y/o sociales. Esto se refleja en la construccin y ponderacin de la cartera basad a en el proceso de calificacin ESG y en la consideracin de anlisis y datos externos. Los detalles de la estrategia de inversin se proporcionan en el Folleto del Fondo y, en particular, en el Anexo «Caractersticas medioambientales y/o sociales» sobre divulgacin precontractual de los productos financieros a que se refiere el artculo 8, apartados 1, 2 y 2 bis, del Reglamento (UE) 2019/2088 y el artculo 6, prrafo primero, del Reglamento (UE) 2020/852. Los principales impactos adversos sobre los factores de sostenibilidad se tienen en cuenta en las decisiones de inversin, en particular mediante el cumplimiento de la poltica de exclusin de la Sociedad Gestora. El Fondo contribuye a la mitigacin del cambio climtico y a la adaptacin al mismo. El cumplimiento de las directrices de inversin ESG es supervisado por el departamento de control de riesgos independiente. La metodologa de investigacin y evaluacin de las caractersticas medioambientales y sociales del Fondo se basa en el modelo ESG de la Sociedad Gestora. Dependiendo de la categora de activos y la estrategia, este modelo ESG se basa, total o parcialmente, en la metodologa y los datos de MSCI. La Sociedad Gestora no utiliza estimaciones para los datos de la Taxonoma. Todas las inversiones directas adquiridas para el Fondo estn sujetas a las exclusiones mnimas del Fondo, que garantizan un nivel mnimo de proteccin ambiental o social.

NO SUSTAINABLE INVESTMENT OBJECTIVE

This financial product promotes E/S characteristics, but does not have a sustainable investment objective.

No sustainable investments are made by the Fund.

Regulation (EU) 2020/852 defines certain areas that may have a principal adverse impact ("PAI").

The Fund Manager applies pre-trade rules to the following PAIs:

- Exposure to controversial weapons (PAI 14 and 0% tolerance) and

- Serious violations of UN Global Compact principles and Organisation for Economic Co-operation and Development (OECD) Guidelines for Multinational Enterprises (PAI 10 and 0% tolerance).

ESG scores from MSCI ESG Research also take environmental, social and governance issues into account when the use of additional PAI data for companies and sovereign issuers can support their ESG score. Where data is available for companies, ESG analysis includes: monitoring of GHG emissions (PAI 1), carbon footprint (PAI 2), GHG intensity of investee companies (PAI 3), activities negatively affecting biodiversity sensitive areas (PAI 7), the hazardous waste and radioactive waste ratio (PAI 9), violations of UN Global Compact principles and Organisation for Economic Co-operation and Development (OECD) Guidelines for Multinational Enterprises (PAI 10), the lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises (PAI 11), the unadjusted gender pay gap (PAI 12), and board gender diversity (PAI 13). For issuers in the public sector, analysis may also include GHG emission intensity (PAI 15). However, the Company does not set specific objectives or control rules for these other PAIs, with the exception of those mentioned in the first paragraph.

For more information about MSCI ESG scores, visit https://www.msci.com/data-and-analytics/sustainabilitysolutions/esg-ratings

The Company ensures that the Fund's sustainable investments comply with the exclusion list informed by the United Nations Global Compact (UNGC) criteria, as described in the Company's exclusion policy. Proven breaches of the OECD Guidelines for Multinational Enterprises and/or the United Nations Guiding Principles on Business and Human Rights also result in exclusion.

ENVIRONMENTAL OR SOCIAL CHARACTERISTICS OF THE FINANCIAL PRODUCT

The Fund promotes climate change mitigation and adaptation through sustainable investment in accordance with the EU Taxonomy and sustainable investment pursuant to Article 2(17) of the SFDR.

No sustainable investments are made by the Fund.

INVESTMENT STRATEGY

The aim of investing in ODDO BHF Money Market is to obtain a steady increase in value in line with money market interest rates. The fund is a money market fund that actively invests in a mix of money market instruments. The Fund primarily invests in money market instruments, Pfandbriefe, covered bonds, variable or fixed-income debt securities and public issuer bonds primarily from the European Union or a signatory state to the Agreement on the European Economic Area. The maximum weighted average maturity (WAM) of assets held for the fund is 90 days. As all investments are denominated in euro, there is no currency risk. Investments are selected according to the judgement of our capital markets experts, who focus specifically on high issuer credit quality. The assets held in the portfolio must have a minimum rating of at least AA- from a recognised rating agency or a similar rating upon acquisition. The issuer rating may also be used as a replacement. The Fund does not enter into derivative transactions. The fund manager does not use a benchmark index, but actively selects countries and sectors based on the macroeconomic environment. An analysis is carried out on the credit rating of the most promising issuers for the portfolio, occasionally drawing on quantitative and/or qualitative research. As part of our investment strategy, the sustainability activities of issuers are analysed and sustainability opportunities and risks are taken into account when making investment decisions, as well as the principal adverse impacts of investment decisions on sustainability factors. The Fund's ESG investment universe comprises components of the ICE BofA 0-1 Year Euro Broad Market Index and the ICE BofA Euro Treasury Bill*. However, issuers with a credit rating below AA- are not taken into account. The fund manager may also invest in any eligible issuer that is not part of the ESG investment universe and is in line with the Fund's investment strategy.

This approach can be broken down into two stages:

First stage: Exclusions

The Fund applies general exclusions which are described in the Company's exclusion policy which is available at am.oddo-bhf.com. This exclusion policy specifically applies to coal, tobacco, non-conventional weapons and non-conventional oil and gas. Direct investment in the securities of countries with an inadequate Freedom House score is also excluded.

Second stage: ESG score

The ESG score of securities to be included in the Fund is considered. The basis is the ESG scores of data provider MSCI Research. MSCI uses a methodology whereby issuers are assigned an industry-specific rating of between 0 (worst in the industry) and 10 (best in the industry); this rating is based on their ability to manage the risks and opportunities relevant to their operating activities in the area of sustainable development. In particular, MSCI analyses the following environmental and social characteristics already mentioned above: (1) climate change adaptation (carbon emissions, vulnerability to climate change, opportunities in the area of clean technologies and renewable energies); (2) natural capital (biodiversity and land use, raw material supply and water stress); and (3) human rights and human capital (health and safety, human capital development, personnel management, community relations, data protection/security, and product safety/quality). In addition to the ESG scores for issuers described above, MSCI also assigns ESG scores for funds.

In the event that an issuer does not have an MSCI ESG rating, there are two options:

- either the ESG score assigned by the Company to the relevant security of the issuer is used, or

- if the Company has not assigned an ESG score to that issuer's securities, the Company can substitute an ESG score, determined among other things by an average based on the ESG scores of MSCI according to sector of activity, company size, and the issuer's place of business. This substitute score will no longer be used if MSCI ESG Research generates its own ESG score for the issuer concerned or if an ESG score is assigned by the Company.

In addition, the Company can review an ESG rating provided by MSCI. This review is carried out by the ESG team and can result in replacement of the MSCI ESG rating with a new internal ESG score.

The ESG scores influence the portfolio structure of the Fund, which aims to achieve a better weighted average ESG score than its ESG investment universe. In the event of a deterioration in the ESG scores of the securities in which the Fund invests, or a change in the ESG scoring methodology that affects the average ESG score of the Fund, the average ESG score of the Fund is restored to a level above that of the investment universe, taking the interests of unitholders and market conditions into account.

At least 90% of the assets (excluding bank deposits) in the portfolio have – taking into account the weighting of the individual assets – an ESG score. The fund focuses on issuers with a strong sustainability performance.

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

**ICE BofA 0-1 Year Euro Broad Market Index and the ICE BofA Euro Treasury Bill are registered trademarks of ICE Data Indices LLC.*

BREAKDOWN OF INVESTMENTS

At least 75% of the Fund's net asset value is aligned with environmental and/or social characteristics.

The Fund may also hold up to 25% 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 assets (excluding bank deposits) in the portfolio have – taking into account the weighting of the individual assets – an ESG score.

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 environmental and/or social characteristics of the Fund. The fund managers regularly monitor the environmental or social characteristics of the Fund.

METHODS

The methodology for the analysis and evaluation of environmental or social characteristics of the Fund is based on the Company's ESG model. More information is available at: am.oddo-bhf.com

DATA SOURCES AND PROCESSING

The Company uses various data sources in its ESG model in order to carry out and substantiate the analysis and evaluation of environmental or social characteristics. These data come from external data sources, such as MSCI, CDP, Carbon 4 Finance (biodiversity data) and Bloomberg, and are supplemented with internal analyses. MSCI provides the Taxonomy data. The company does not use any Taxonomy data estimates.

The data undergo an internal quality check. The Company ensures the quality and consistency of data by having regular meetings with the providers of the data to correct any errors, recommend possible improvements and to give feedback from investor or company engagement. Data processing involves importing data into the Company's IT systems.

RESTRICTIONS ON METHODS AND DATA

All rights to the data and reports provided by data suppliers rest with these data suppliers and/or their content providers. None of these data suppliers or their affiliated companies or their content providers assume liability for errors, omissions or interruptions in such data/reports in terms of completeness, accuracy or currency. The reproduction or distribution of such data/reports is not permitted without the express written permission of these data suppliers. The manager maintains regular contact with the data suppliers in order to ensure the quality and reliability of the data used. The company does not use any Taxonomy data estimates. After an internal check, an array of external data sources which the Company deems reliable is thus available to the fund manager.

DUE DILIGENCE

Due diligence processes undergo fundamental analysis by the fund manager. In addition, internal ESG ratings are used. The ESG investment limits are monitored by the independent Investment Controlling unit.

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

ENGAGEMENT POLICIES

The Company's engagement policies are available at: am.oddo-bhf.com

DESIGNATED REFERENCE BENCHMARK

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

As at 1 October 2026 (updated following a change in the ESG investment strategy)