



ODDO BHF
ASSET MANAGEMENT

Semi-annual report

ODDO BHF Money Market

31 March 2026

Statement of assets as at 31 March 2026

Investment focus	Price in EUR	in % of Fund assets
I. Assets	2,855,567,734.56	100.02
1. Bonds	2,605,942,220.41	91.28
<1 year	2,249,934,518.80	78.81
>=1 year <3 years	356,007,701.61	12.47
2. Bank deposits	241,849,921.58	8.47
3. Other assets	7,775,592.57	0.27
II. Liabilities	-556,832.64	-0.02
III. Fund assets	2,855,010,901.92	100.00

Statement of net assets as at 31 March 2026

Security name ISIN	Qty/ Units or Currency in thousands	Holdings 31 March 2026	Purchases/ Additions during the period under review	Sales/ Disposals	Price	Price in Eur	in % of Fund assets
SECURITIES TRADED ON AN EXCHANGE						1,580,470,432.18	55.36
Interest-bearing securities						1,580,470,432.18	55.36
2.7500% Arkéa Home Loans SFH S.A. EO-Mortg.Cov.MTN 22(26) FR001400EEX5	EUR	15,000	15,000	0	100.163 %	15,024,402.90	0.53
3.1410% Baden-Württemberg, Land FLR-LSA.v.21(26) DE000A14JZT4	EUR	11,000	0	0	100.302 %	11,033,165.66	0.39
1.0000% Bank of Montreal EO-M.-T. Mortg.Cov.Bds 22(26) XS2465609191	EUR	26,200	0	0	100.000 %	26,200,000.00	0.92
0.1250% Bank of Montreal EO-M.-T. Mortg.Cov.Bds 22(27) XS2430951744	EUR	20,000	20,000	0	97.921 %	19,584,254.00	0.69
0.0100% Bank of Nova Scotia, The EO-M.-T. Mortg.Cov.Bds 20(27) XS2101325111	EUR	30,000	30,000	0	97.925 %	29,377,377.30	1.03
2.1250% Bayer.Landesbodenkreditanstalt Inh.-Schv.v.26(27) DE000A161R51	EUR	25,000	25,000	0	99.547 %	24,886,744.25	0.87
0.1250% Belfius Bank S.A. EO-M.-T. Publ.Pandbr. 16(26) BE0002260298	EUR	8,000	8,000	0	98.954 %	7,916,343.84	0.28
2.5380% Berlin, Land FLR-Landessch.v.20(26)A.516 DE000A2NB9X8	EUR	40,000	0	0	100.039 %	40,015,687.60	1.40
0.0100% BPCE SFH EO-Med.-T.Obl.Fin.Hab.19(26) FR0013459047	EUR	20,000	20,000	0	98.541 %	19,708,280.20	0.69
0.0100% BPCE SFH EO-Med.-T.Obl.Fin.Hab.22(27) FR0014007QS7	EUR	15,000	15,000	0	97.905 %	14,685,776.25	0.51
0.0100% Canadian Imperial Bk of Comm. EO-Med.-T. Cov.Bonds 21(26) XS2393661397	EUR	30,000	30,000	0	98.712 %	29,613,514.50	1.04
0.2250% Cie de Financement Foncier EO-Med.-T. Obl.Fonc. 16(26) FR0013201449	EUR	8,000	8,000	0	99.003 %	7,920,269.52	0.28
0.7500% Cie de Financement Foncier EO-Med.-T. Obl.Fonc. 18(26) FR0013336286	EUR	23,400	8,400	0	99.784 %	23,349,368.25	0.82
0.0100% Cie de Financement Foncier EO-Med.-T. Obl.Fonc. 21(26) FR0014004I65	EUR	20,000	10,000	0	99.365 %	19,872,903.20	0.70
0.1250% Commerzbank AG MTH S.P16 v.16(26) DE000CZ40LQ7	EUR	10,000	10,000	0	98.290 %	9,828,988.10	0.34
0.5000% Commerzbank AG MTH S.P49 v.22(27) DE000CZ45W16	EUR	20,000	20,000	0	97.982 %	19,596,492.80	0.69
0.5000% Commonwealth Bank of Australia EO-Mortg.Cov.Med.-T.Nts 16(26) XS1458458665	EUR	22,310	22,310	0	99.445 %	22,186,170.58	0.78
0.6250% Coöperatieve Rabobank U.A. EO-Med.-Term Cov. Bds 18(26) XS1811812145	EUR	20,000	20,000	0	99.904 %	19,980,768.60	0.70
3.7500% Crédit Agricole Publ.Sect.SCF EO-Med.Term Obl.Fonc. 23(26) FR001400J4X8	EUR	23,700	13,700	0	100.395 %	23,793,672.12	0.83

CONTINUATION: Statement of net assets as at 31 March 2026

Security name ISIN	Qty/ Units or Currency in thousands	Holdings 31 March 2026	Purchases/ Additions during the period	Sales/ Disposals under review	Price	Price in Eur	in % of Fund assets
SECURITIES TRADED ON AN EXCHANGE (CONTINUATION)							
Interest-bearing securities							
0.6250% Crédit Mutuel Home Loan SFH S. EO-Med.-T.Obl.Fin.Hab.22(27) FR0014008RP9	EUR	15,000	15,000	0	98.183 %	14,727,433.65	0.52
0.2500% DNB Boligkreditt A.S. EO-Mortg. Covered MTN 16(26) XS1485596511	EUR	25,000	25,000	0	99.076 %	24,768,980.50	0.87
0.0100% DZ HYP AG MTN-Hyp.Pfbr.1216 19(27) DE000A2TSDW4	EUR	7,000	7,000	0	97.945 %	6,856,125.99	0.24
0.5000% DZ HYP AG MTN-Hyp.Pfbr.361 15(27) [WL] DE000A14J5J4	EUR	5,000	5,000	0	97.807 %	4,890,325.65	0.17
0.0100% Eika BoligKreditt A.S. EO-Med.-Term Cov. Nts 20(27) XS2133386685	EUR	9,000	9,000	0	97.467 %	8,771,988.87	0.31
European Union EO-Bills Tr. 3.7.2026 EU000A4EDCCQ2	EUR	20,000	20,000	0	99.459 %	19,891,834.20	0.70
European Union EO-Bills Tr. 7.8.2026 EU000A4EEWF1	EUR	10,000	10,000	0	99.225 %	9,922,513.40	0.35
European Union EO-Bills Tr. 8.5.2026 EU000A4EAKP3	EUR	25,000	25,000	0	99.799 %	24,949,866.00	0.87
3.9342% European Investment Bank EO-FLR Med.-Term Nts 21(28) XS2292260960	EUR	39,035	39,035	0	103.549 %	40,420,444.66	1.42
2.1490% Hessen, Land FLR-Schatzanw.S.2408 v.24(27) DE000A1RQEW2	EUR	30,000	0	0	99.988 %	29,996,283.30	1.05
2.1500% Hessen, Land FLR-Schatzanw.S.2504 v.25(27) DE000A1RQE42	EUR	40,000	0	0	99.992 %	39,996,717.60	1.40
0.3750% Hessen, Land Schatzanw. S.1605 v.16(26) DE000A1RQCY2	EUR	26,000	26,000	0	99.536 %	25,879,454.64	0.91
1.0000% Ireland EO-Treasury Bonds 16(26) IE00BV8C9418	EUR	74,000	74,000	0	99.877 %	73,909,322.62	2.59
3.7500% KBC Bank N.V. EO-M.-T. Cov. Bds 23(26) BE0002967488	EUR	6,100	6,100	0	100.584 %	6,135,645.05	0.21
0.5000% Kreditanst.f.Wiederaufbau EMTN v.18 (26) XS1897340854	EUR	28,000	28,000	0	99.091 %	27,745,397.12	0.97
0.0000% Kreditanst.f.Wiederaufbau Med.Term Nts. v.21(26) DE000A3H3E76	EUR	1,600	1,600	0	99.573 %	1,593,172.70	0.06
2.8750% Kreditanst.f.Wiederaufbau Med.Term Nts. v.23(26) DE000A351MM7	EUR	59,000	19,000	0	100.113 %	59,066,770.89	2.07
0.0000% L-Bank Bad.-Württ.-Förderbank FLR MTN Serie 5710 v.26(28) DE000A46JP32	EUR	50,000	50,000	0	101.319 %	50,659,358.50	1.77
4.0340% L-Bank Bad.-Württ.-Förderbank FLR-IHS S.3170 v.21(26) DE000A3KK5Z2	EUR	65,000	65,000	0	100.000 %	65,000,000.00	2.28
0.3750% L-Bank Bad.-Württ.-Förderbank MTN Serie 5559 v.16(26) DE000A13R9M1	EUR	19,976	19,976	0	99.942 %	19,964,488.63	0.70

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SECURITIES TRADED ON AN EXCHANGE (CONTINUATION)							
Interest-bearing securities							
1.9700% Münchener Hypothekenbank FLR-MTN HPF R.2026 v.23(26) DE000MHB4826	EUR	900	0	0	99.982 %	899,835.04	0.03
2.1510% Münchener Hypothekenbank FLR-MTN HPF R.2047 v.24(26) DE000MHB4933	EUR	46,200	1,000	0	100.002 %	46,201,041.35	1.62
0.0100% National Bank of Canada EO-M.-T. Mortg.Cov.Bds 21(26) XS2390837495	EUR	27,500	27,500	0	98.761 %	27,159,380.33	0.95
Netherlands EO-Treasury Bills 26(26) NL0015073S14	EUR	25,000	55,000	30,000	99.499 %	24,874,822.25	0.87
2.1050% Niedersachsen, Land FLR-Landessch.v.26(28) Aus.595 DE000A46Z8Q5	EUR	40,000	40,000	0	99.923 %	39,969,076.80	1.40
0.0100% Niedersachsen, Land Landessch.v.20(26) Ausg.899 DE000A3H2XK1	EUR	22,103	0	0	98.977 %	21,876,925.65	0.77
0.0000% Niedersachsen, Land Landessch.v.20(27) Ausg.892 DE000A254RB5	EUR	7,548	7,548	0	97.759 %	7,378,837.70	0.26
2.5080% Norddeutsche Landesbank -GZ- FLR-Pfandbr.v.23(27) DE000NLB4RLO	EUR	20,100	20,100	0	99.911 %	20,082,096.93	0.70
2.2260% Nordea Mortgage Bank PLC EO-FLR Med.-T.Cov.Bds 24(27) XS2758065010	EUR	48,537	3,937	0	100.010 %	48,541,997.37	1.70
2.4600% NRW.BANK Inh.-Schv.A.1W9 v.25(27) DE000NWB1W93	EUR	10,000	10,000	0	99.840 %	9,984,013.50	0.35
2.2130% Rheinland-Pfalz, Land FLR-Landessch.v.25(27) DE000RLP1585	EUR	40,000	0	0	100.048 %	40,019,258.80	1.40
2.2250% Rheinland-Pfalz, Land FLR-Landessch.v.25(27) DE000RLP1619	EUR	60,000	0	0	100.011 %	60,006,448.80	2.10
0.0500% Royal Bank of Canada EO-M.-T. Mortg.Cov.Bds 19(26) XS2014288315	EUR	10,000	10,000	0	99.538 %	9,953,771.00	0.35
0.0100% Royal Bank of Canada EO-M.-T. Mortg.Cov.Bds 20(27) XS2104915207	EUR	15,000	15,000	0	97.874 %	14,681,066.70	0.51
0.0100% Royal Bank of Canada EO-Mortg. Cov. Bonds 21(26) XS2386287762	EUR	15,000	15,000	0	98.919 %	14,837,868.75	0.52
2.8340% Saarland, Land FLR-Landesschatz.R.3 v. 21(26) DE000A289KD2	EUR	10,000	0	0	100.208 %	10,020,790.60	0.35
2.8340% Saarland, Land FLR-Landesschatz.R.4 v. 20(26) DE000A289J82	EUR	9,000	0	0	100.213 %	9,019,145.52	0.32
0.0000% Sachsen-Anhalt, Land FLR-MTN-LSA v.26(28) XS3307432800	EUR	50,000	50,000	0	100.001 %	50,000,637.50	1.75

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SECURITIES TRADED ON AN EXCHANGE (CONTINUATION)							
Interest-bearing securities							
3.6250% Société Générale SFH S.A. EO-M.-T. Obl.Fin.Hab. 23(26) FR001400JHR9	EUR	10,000	0	0	100.419 %	10,041,901.50	0.35
0.1250% Stadshypotek AB EO-Med.-T. Hyp.-Pfundbr.16(26) XS1499574991	EUR	15,000	15,000	0	98.815 %	14,822,271.75	0.52
1.0000% TenneT Netherlands B.V. EO-Med.-Term Notes 16(16/26) XS1432384664	EUR	7,000	0	0	99.720 %	6,980,397.97	0.24
1.6250% TenneT Netherlands B.V. EO-Med.-Term Notes 22(22/26) XS2477935345	EUR	10,000	10,000	0	99.429 %	9,942,907.00	0.35
2.4060% Toronto-Dominion Bank, The EO-FLR Med.-T.Cov.Bds 23(26) XS2676780658	EUR	30,000	0	0	100.091 %	30,027,276.60	1.05
2.3230% Toronto-Dominion Bank, The EO-FLR Med.-T.Cov.Bds 24(27) XS2895483787	EUR	20,000	0	0	100.246 %	20,049,228.60	0.70
2.3490% Toronto-Dominion Bank, The EO-FLR Med.-T.Cov.Bds 24(27) XS2782117118	EUR	50,000	10,000	0	100.116 %	50,057,894.50	1.75
3.2500% Toronto-Dominion Bank, The EO-Med.-Term Cov.Bds 22(26) XS2549702475	EUR	10,000	0	0	100.074 %	10,007,380.90	0.35
0.0100% UniCredit Bank GmbH HVB MTN-HPF S.2112 v.21(26) DE000HV2AYN4	EUR	23,800	23,800	0	98.785 %	23,510,714.33	0.82
0.5000% UniCredit Bank GmbH HVB MTN-OPF S.2118 v.22(27) DE000HV2AYU9	EUR	10,000	10,000	0	98.031 %	9,803,140.80	0.34
SECURITIES ADMITTED TO OR INCLUDED IN ORGANISED MARKETS						158,818,507.25	5.56
Interest-bearing securities						158,818,507.25	5.56
2.1100% Baden-Württemberg, Land FLR-LSA.v.24(26) DE000A14JZ20	EUR	30,000	0	0	100.005 %	30,001,538.70	1.05
European Stability Mechanism (ESM) EO-Bills Tr. 21.5.2026 EU000A4DMLL7	EUR	20,000	20,000	0	99.725 %	19,944,996.40	0.70
European Stability Mechanism (ESM) EO-Bills Tr. 23.4.2026 EU000A4DMLJ1	EUR	30,000	30,000	0	99.885 %	29,965,625.40	1.05
Republic of Finland EO-Treasury Bills 25(26) FI4000590971	EUR	40,000	0	0	99.770 %	39,908,072.80	1.40
Republic of Finland EO-Treasury Bills 26(26) FI4000598396	EUR	25,000	25,000	0	98.500 %	24,624,998.00	0.86

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SECURITIES ADMITTED TO OR INCLUDED IN ORGANISED MARKETS (CONTINUATION)							
Interest-bearing securities							
2.0340% Investitionsbank Schleswig-Hol FLR-IHS Ser.25 v.23(26) DE000A30VNR5	EUR	4,400	0	0	99.954 %	4,397,993.95	0.15
0.0100% Investitionsbank Schleswig-Hol IHS v.20(26) DE000A2TR125	EUR	10,000	10,000	0	99.753 %	9,975,282.00	0.35
UNLISTED SECURITIES						866,653,280.98	30.36
Interest-bearing securities						866,653,280.98	30.36
Council of Europe Developm.Bk EO-Comm.Paper P.14 Tr.17.8.26 XS3300142539	EUR	90,000	90,000	0	99.156 %	89,240,671.80	3.13
European Investment Bank Multi-Curr.CP P.08 Tr.2.4.26 XS3201283317	EUR	45,000	45,000	0	99.995 %	44,997,612.30	1.58
European Investment Bank Multi-Curr.CP P.08 Tr.4.5.26 XS3223938815	EUR	144,500	144,500	0	99.822 %	144,242,201.88	5.05
Kreditanst.f.Wiederaufbau Multi-Curr.CP Pr.2017 Tr.24469 XS3226510231	EUR	50,000	50,000	0	99.918 %	49,959,192.50	1.75
Ned.Fin-Maat.voor Ontwikkk.N.V. EO-Comm.Paper P.19 Tr.1.9.26 XS3245674455	EUR	50,000	50,000	0	99.084 %	49,542,205.50	1.74
Ned.Fin-Maat.voor Ontwikkk.N.V. EO-Comm.Paper P.19 Tr.11.1.27 XS3295641776	EUR	30,000	30,000	0	97.973 %	29,391,968.40	1.03
0.0000% Nordic Investment Bank EO-FLR Med.-Term Nts 26(28) XS3311952439	EUR	50,000	50,000	0	100.031 %	50,015,463.50	1.75
NRW.BANK EO-Comm.Paper P.16 Tr.1.9.26 XS3173599344	EUR	50,000	0	0	98.975 %	49,487,454.00	1.73
NRW.BANK EO-Comm.Paper P.16 Tr.15.6.26 XS3276136341	EUR	60,000	60,000	0	99.582 %	59,749,275.00	2.09
NRW.BANK EO-Comm.Paper P.16 Tr.27.4.26 XS3284935866	EUR	70,000	70,000	0	99.860 %	69,902,133.00	2.45
NRW.BANK EO-Comm.Paper P.16 Tr.810.7.26 XS3252184109	EUR	50,000	50,000	0	99.352 %	49,676,065.50	1.74
Sachsen-Anhalt, Land Multi-Curr.CP Pr.2004 Tr.373 XS3284404079	EUR	30,000	30,000	0	99.296 %	29,788,893.30	1.04
Kingdom of Sweden EO-Comm.Paper P.09 Tr.11.5.26 XS3286604312	EUR	151,000	151,000	0	99.775 %	150,660,144.30	5.28
Total securities holdings						2,605,942,220.41	91.28

CONTINUATION: Statement of net assets as at 31 March 2026

Security name ISIN	Qty/ Units or Currency in thousands	Holdings 31 March 2026	Purchases/ Additions during the period under review	Sales/ Disposals	Price	Price in Eur	in % of Fund assets
BANK DEPOSITS, UNSECURITISED MONEY MARKET INSTRUMENTS AND MONEY MARKET FUNDS						241,849,921.58	8.47
Cash at banks						241,849,921.58	8.47
Cash at banks in EUR with:							
The Bank of New York Mellon SA/NV, Asset Servicing, Frankfurt am Main branch						56,849,921.58	1.99
Time deposits redeemable early							
ODDO BHF (G) DE						75,000,000.00	2.63
ODDO BHF SCA (G) FR						110,000,000.00	3.85
Other assets						7,775,592.57	0.27
Interest claims						7,775,592.57	0.27
Other payables						-556,832.64	-0.02
Management fee						-448,770.86	-0.02
Depositary fee						-99,859.04	0.00
Audit costs						-5,983.56	0.00
Publication costs						-2,219.18	0.00
Fund assets						2,855,010,901.92	100.00¹⁾

ODDO BHF Money Market CI-EUR

Unit value	EUR	53.82
Issue price	EUR	53.82
Redemption price	EUR	53.82
Units in issue	Qty	11,142,873

ODDO BHF Money Market CN-EUR

Unit value	EUR	1,083.14
Issue price	EUR	1,083.14
Redemption price	EUR	1,083.14
Units in issue	Qty	416,308

ODDO BHF Money Market CR-EUR

Unit value	EUR	74.90
Issue price	EUR	74.90
Redemption price	EUR	74.90
Units in issue	Qty	14,846,207

ODDO BHF Money Market DR-EUR

Unit value	EUR	48.69
Issue price	EUR	48.69
Redemption price	EUR	48.69
Units in issue	Qty	8,290,699

ODDO BHF Money Market G-EUR

Unit value	EUR	5,366.10
Issue price	EUR	5,366.10
Redemption price	EUR	5,366.10
Units in issue	Qty	31,154

ODDO BHF Money Market DI-EUR

Unit value	EUR	1,021.42
Issue price	EUR	1,021.42
Redemption price	EUR	1,021.42
Units in issue	Qty	119,055

SECURITIES PRICES/MARKET RATES

The investment fund assets are valued based on the most recent list/market prices.

¹⁾ Minor rounding differences may arise as a result of rounding percentages in the calculation.

Transactions completed during the period under review, no longer appearing in the statement of assets:

Security name	ISIN	Qty/ Units or Currency in thousands	Purchases or Additions	Sales or Disposals
SECURITIES TRADED ON AN EXCHANGE				
Interest-bearing securities				
4.0000% Cie de Financement Foncier EO-Med.-T.Obl.Foncières 10(25)	FR0010913749	EUR	0	10,000
2.2500% Kingdom of Denmark EO-Med.-Term Nts 24(26)	XS2911156326	EUR	22,050	22,050
SECURITIES ADMITTED TO OR INCLUDED IN ORGANISED MARKETS				
Interest-bearing securities				
Fed.Rep.Germany Unv.Schatz.A.25/09 f.19.08.26	DE000BU0E329	EUR	30,000	30,000
UNLISTED SECURITIES²⁾				
Interest-bearing securities				
3.8750% Banco Santander S.A. EO-Cédulas Hipotec. 06(26)	ES0413900129	EUR	0	3,700
0.4500% Bank of Nova Scotia, The EO-M.-T. Mortg.Cov.Bds 22(26)	XS2457002538	EUR	35,700	69,422
0.3750% Canadian Imperial Bk of Comm. EO-Med.-T. Cov.Bonds 22(26)	XS2454011839	EUR	32,000	67,829
2.7500% Commerzbank AG MTH S.P58 v.22(25)	DE000CZ43ZJ6	EUR	0	30,000
3.2460% Commonwealth Bank of Australia EO-Med.-T. Cov. Bds 22(25)	XS2544645117	EUR	0	28,000
0.5000% Crédit Agricole Home Loan SFH EO-Med.-T.Obl.Fin.Hab.18(26)	FR0013310059	EUR	3,100	3,100
0.5000% Deutsche Bank AG MTN-HPF v.19(26)	DE000DL19UM9	EUR	21,750	44,930
0.6250% DNB Boligkreditt A.S. EO-Mortg. Covered MTN 19(26)	XS1934743656	EUR	5,000	35,000
EUROFIMA Multi-Curr.CP P.11 Tr.11.11.25	XS3181946024	EUR	0	50,000
EUROFIMA Multi-Curr.CP P.11 Tr.11.2.26	XS3230551494	EUR	50,000	50,000
EUROFIMA Multi-Curr.CP P.11 Tr.18.12.25	XS3187673945	EUR	0	50,000
EUROFIMA Multi-Curr.CP P.11 Tr.30.3.26	XS3297600655	EUR	50,000	50,000
EUROFIMA Multi-Curr.CP P.11 Tr.6.10.25	XS3176748484	EUR	0	35,000
EUROFIMA Multi-Curr.CP P.11 Tr.7.10.25	XS3176748724	EUR	0	40,000
EUROFIMA Multi-Curr.CP P.11 Tr.8.12.25	XS3201888651	EUR	50,000	50,000
EUROFIMA Multi-Curr.CP P.11 Tr.9.2.26	XS3250425835	EUR	50,000	50,000
European Union EO-Bills Tr. 5.12.2025	EU000A4EB329	EUR	0	30,000
European Union EO-Bills Tr. 6.2.2026	EU000A4D5551	EUR	0	7,500
European Union EO-Bills Tr. 6.3.2026	EU000A4D7LB6	EUR	50,000	50,000
European Union EO-Bills Tr. 7.11.2025	EU000A4EAKN8	EUR	0	15,000
European Union EO-Bills Tr. 9.1.2026	EU000A3L7AT2	EUR	10,000	10,000
European Stability Mechanism (ESM) EO-Bills Tr. 09.10.2025	EU000A4DMLB8	EUR	0	10,000
European Stability Mechanism (ESM) EO-Bills Tr. 18.12.2025	EU000A4DMLA0	EUR	0	10,000
European Stability Mechanism (ESM) EO-Bills Tr. 19.3.2026	EU000A4DMLG7	EUR	0	10,000
European Stability Mechanism (ESM) EO-Bills Tr. 22.1.2026	EU000A4DMLC6	EUR	0	30,000
European Stability Mechanism (ESM) EO-Bills Tr. 23.10.2025	EU000A4DMK65	EUR	0	42,660
European Stability Mechanism (ESM) EO-Bills Tr. 4.12.2025	EU000A4DMLF9	EUR	0	60,000
European Stability Mechanism (ESM) EO-Bills Tr. 5.3.2026	EU000A4DMLM5	EUR	30,000	30,000
European Investment Bank Multi-Curr.CP P.08 Tr.11.11.25	XS3182407950	EUR	0	100,000
European Investment Bank Multi-Curr.CP P.08 Tr.4.11.25	XS3145636208	EUR	0	100,000
Republic of Finland EO-Treasury Bills 25(25)	FI4000582762	EUR	0	60,000

CONTINUATION: Transactions completed during the period under review, no longer appearing in the statement of assets:

Security name	ISIN	Qty/ Units or Currency in thousands	Purchases or Additions	Sales or Disposals
UNLISTED SECURITIES (Continuation)				
Interest-bearing securities				
2.7500% ING Bank N.V. EO-M.-T. Mortg.Cov.Bds 22(25)	XS2557551889	EUR	0	10,000
3.5340% Investitionsbank Berlin FLR-IHS Ser.212 v.21(25)	DE000A2YN090	EUR	0	33,400
2.0540% Investitionsbank Berlin FLR-IHS Ser.229 v.23(26)	DE000A30V240	EUR	0	40,000
2.7470% Investitionsbank Schleswig-Hol FLR-IHS Ser.18 v.21(26)	DE000A2TR174	EUR	0	15,000
0.0000% KBC Bank N.V. EO-Med.-T.Mortg.Cov.Bds 20(25)	BE0002707884	EUR	0	25,000
0.3750% Kreditanst.f.Wiederaufbau Anl.v.16 (26)	DE000A168Y55	EUR	4,275	4,275
Kreditanst.f.Wiederaufbau Multi-Curr.CP Pr.2017 Tr.24256	XS3120976058	EUR	0	50,000
Kreditanst.f.Wiederaufbau Multi-Curr.CP Pr.2017 Tr.24291	XS3133814809	EUR	0	100,000
Kreditanst.f.Wiederaufbau Multi-Curr.CP Pr.2017 Tr.24333	XS3166256654	EUR	0	50,000
Kreditanst.f.Wiederaufbau Multi-Curr.CP Pr.2017 Tr.24358	XS3175946402	EUR	0	125,000
Kreditanst.f.Wiederaufbau Multi-Curr.CP Pr.2017 Tr.24376	XS3179708469	EUR	0	50,000
2.9871% L-Bank Bad.-Württ.-Förderbank FLR MTN Serie 5659 v.23(26)	DE000A3MQUG8	EUR	0	135,000
3.8270% L-Bank Bad.-Württ.-Förderbank FLR-IHS S.3213 v.22(26)	DE000A3MQP67	EUR	3,000	3,000
3.8250% L-Bank Bad.-Württ.-Förderbank FLR-IHS S.3215 v.22(26)	DE000A3MQP83	EUR	0	11,000
1.0000% La Banq. Postale Home Loan SFH EO-M.-T.Obl.Fin.Hab.14(26)	FR0012348969	EUR	13,000	13,000
2.2130% Landesbank Baden-Württemberg FLR-Hyp.-Pfdbr. 24(26)	DE000BHY0GZ4	EUR	0	15,000
0.3750% Landesbank Baden-Württemberg MTN-Pfandbr.Ser.800 v.19(26)	DE000LB125N3	EUR	10,000	20,000
Landwirtschaftliche Rentenbank Multi-Curr.CP Pr.14 Tr.9748	XS3252099257	EUR	20,000	20,000
Landwirtschaftliche Rentenbank Multi-Curr.CP Pr.14 Tr.9765	XS3257579063	EUR	15,000	15,000
Ned.Fin-Maat.voor Ontwik.N.V.EO-Comm.Paper P.19Tr.1.12.25	XS3226496142	EUR	50,000	50,000
Ned.Fin-Maat.voor Ontwik.N.V.EO-Comm.Paper P.19Tr.1.12.25	XS3229102820	EUR	25,000	25,000
Ned.Fin-Maat.voor Ontwik.N.V. EO-Comm.Paper P.19 Tr.10.12.25	XS3180518105	EUR	0	50,000
Netherlands EO-Treasury Bills 25(25)	NL0015002HM5	EUR	0	10,000
Netherlands EO-Treasury Bills 25(26)	NL0015002KVO	EUR	0	100,000
0.4000% Niedersachsen, Land Landessch.v.17(25) Ausg.875	DE000A2G9G15	EUR	0	5,100
0.3750% Niedersachsen, Land Landessch.v.18(26) Ausg.878	DE000A2G9G15	EUR	0	19,854
0.2500% Nordea Mortgage Bank PLC EO-Med.-Term Cov. Bds 19(26)	XS1963717704	EUR	0	39,521
0.2500% Nordrhein-Westfalen, Land Med.T.LSA v.19(26) Reihe 1477	DE000NRW0LN6	EUR	24,500	24,500
0.6250% NRW.BANK Inh.-Schv.A.17G v.16(26)	DE000NWB17G1	EUR	0	4,385
NRW.BANK Multi-Curr.CP P.16 Tr.6.10.25	XS3068567828	EUR	0	50,000
Republic of Austria EO-Comm.Paper P.22 Tr.13.2.26	XS3273761877	EUR	20,000	20,000
Republic of Austria EO-Comm.Paper P.22 Tr.26.3.26	XS3307929656	EUR	25,000	25,000
Republic of Austria EO-Treasury Bills 25(26)	AT000A3MUB5	EUR	0	35,000
2.0260% Rheinland-Pfalz, Land FLR-Landessch.v.24(26)	DE000RLP1445	EUR	0	70,962
2.0820% Rheinland-Pfalz, Land FLR-Landessch.v.24(26)	DE000RLP1460	EUR	0	20,000
0.6250% Royal Bank of Canada EO-M.-T.Mortg.Cov.Bds 22(26)	XS2460043743	EUR	20,000	35,600
Sachsen-Anhalt, Land Multi-Curr.CP Pr.2004 Tr.366	XS3058728737	EUR	0	30,000
0.2500% Schleswig-Holstein, Land Landesschatzanw.v.19(26) A.1	DE000SHFM667	EUR	0	30,000
3.2500% Skandinaviska Enskilda Banken EO-Med.-Term Cov. Bds 23(25)	XS2623820953	EUR	0	50,000
3.0000% Société Générale SFH S.A. EO-M.-T. Obl.Fin.Hab. 22(25)	FR001400DHZ5	EUR	0	25,000
0.5000% Société Générale SFH S.A. EO-M.-T.Obl.Fin.Hab. 18(26)	FR0013345048	EUR	11,900	21,900
0.3750% Stadshypotek AB EO-Med.-T. Hyp.-Pfandbr.19(26)	XS1962535644	EUR	0	64,833
0.6250% Swedish Covered Bond Corp.,The EO-Med.-T. Cov. Nts 18(25)	XS1900804045	EUR	0	10,070
3.8790% Toronto-Dominion Bank, The EO-Med.-Term Cov.Bds 23(26)	XS2597408439	EUR	0	10,000
0.6250% UniCredit Bank Austria AG EO-Med.-T.Hyp.Pf.-Br. 19(26)	AT000B049739	EUR	11,300	21,300
0.6250% UniCredit Bank GmbH HVB MTN-HPF S.2029 v.18(25)	DE000HV2ART5	EUR	0	2,090
2.7500% UniCredit Bank GmbH HVB MTN-HPF S.2131 v.22(26)	DE000HV2AY79	EUR	31,000	33,700

³⁾ For technical reasons, unlisted securities may also include securities held to maturity.

Summary of unit class properties	Minimum investment in currency	Entry charge currently (as %) ³⁾	Management fee currently (as % p.a.) ³⁾	Income distribution policy	Currency
ODDO BHF Money Market CI-EUR	250,000	0.00	0.125	Reinvesting	EUR
ODDO BHF Money Market CN-EUR	100	0.00	0.175	Reinvesting	EUR
ODDO BHF Money Market CR-EUR	100	0.00	0.225	Reinvesting	EUR
ODDO BHF Money Market DR-EUR	100	0.00	0.225	Distribution with Interim distribution	EUR
ODDO BHF Money Market G-EUR	250,000	0.00	0.125	Reinvesting	EUR
ODDO BHF Money Market DI-EUR	250,000	0.00	0.125	Distribution with Interim distribution	EUR

³⁾ The maximum fee can be found in the current prospectus.

Notes pursuant to Section 7 no. 9 of the KARBV

Securities holdings as a percentage of fund assets	91.28
Derivatives holdings as a percentage of fund assets	0.00

Other information

ODDO BHF Money Market CI-EUR

Unit value	EUR	53.82
Issue price	EUR	53.82
Redemption price	EUR	53.82
Units in issue	Qty	11,142,873

ODDO BHF Money Market CN-EUR

Unit value	EUR	1,083.14
Issue price	EUR	1,083.14
Redemption price	EUR	1,083.14
Units in issue	Qty	416,308

ODDO BHF Money Market CR-EUR

Unit value	EUR	74.90
Issue price	EUR	74.90
Redemption price	EUR	74.90
Units in issue	Qty	14,846,207

ODDO BHF Money Market DR-EUR

Unit value	EUR	48.69
Issue price	EUR	48.69
Redemption price	EUR	48.69
Units in issue	Qty	8,290,699

ODDO BHF Money Market G-EUR

Unit value	EUR	5,366.10
Issue price	EUR	5,366.10
Redemption price	EUR	5,366.10
Units in issue	Qty	31,154

ODDO BHF Money Market DI-EUR

Unit value	EUR	1,021.42
Issue price	EUR	1,021.42
Redemption price	EUR	1,021.42
Units in issue	Qty	119,055

Information on the asset valuation method

Valuation

In accordance with the provisions of the German Investment Accounting and Valuation Regulation (Kapitalanlage-Rechnungslegungs- und Bewertungsverordnung – KARBV), the asset management company, ODDO BHF Asset Management GmbH (ODDO BHF AM GmbH), uses appropriate procedures to update on a daily basis the valuation prices that are used in-house for all instruments held.

Valuation prices are maintained independently of trading.

Given the diversity of the various instruments, the procedures used are presented, verified and where necessary adjusted in a Pricing Committee at regular intervals. The Pricing Committee has the following tasks and objectives:

Tasks

- To define the valuation procedures and price sources for the individual asset classes
- To regularly review the defined valuation and monitoring procedures (e.g. in the event of missing prices, significant price movements or stale prices), and the preferred price sources
- To determine the approach in the event of departures from the standard valuation procedure
- To determine the valuation procedure for special situations (e.g. illiquid securities)

Objectives

- To communicate the existing procedures for establishing valuation prices to the relevant departments
- To continuously optimise the procedures for establishing valuation prices

When first included in the system, a pricing procedure is allocated to each instrument on the basis of its characteristics. This includes defining the data supplier and update intervals, the choice of price sources and the general procedure.

In addition to automated delivery via Bloomberg and Reuters interfaces, other appropriate price and valuation sources are used to value instruments. This is the case when adequate valuations are not available using standard price sources. Arranger valuations may also be relied upon (e.g. for asset-backed securities). Standard quality control review procedures have been implemented in order to guarantee the continuous supply of high-quality pricing data.

The valuations of the individual assets are as follows:

Assets admitted to an exchange or traded on an organised market

Assets that are admitted to trading on an exchange or admitted to or included in another organised market, and subscription rights held, are valued at the latest available trading price offering a reliable valuation, unless otherwise stated below.

Assets not listed on an exchange or traded on an organised market/Assets with no trading price

Assets that are neither admitted to trading on exchanges nor admitted to or included in another organised market, or for which no trading price is available, are valued at the current fair value that is appropriate on the basis of a careful assessment using suitable valuation models and taking overall market circumstances into account, unless otherwise stated below. Fair value means the amount at which the relevant asset could be exchanged in a trade between knowledgeable, willing and independent business partners.

Unlisted bonds and bonded loans

For the valuation of debt securities that are neither admitted to trading on an exchange nor admitted to or included in another organised market (e.g. unlisted bonds, commercial paper and certificates of deposit) and for the valuation of bonded loans, the agreed prices for similar bonds and bonded loans and, where appropriate, the market prices of bonds from similar issuers with the same maturity period and interest rate are used, subject where necessary to a discount to reflect limited saleability.

Money market instruments

For money market instruments, the asset management company can include interest and interest components up to and including the calendar day preceding the valuation date in the unit price calculation. On the income side, this means including the accrued interest income per investment. And on the expense side, all management company charges that are not yet payable with an influence on the unit price, such as management, depositary and audit fees, and publication costs.

For money market instruments held by the Fund, interest and similar income, and expenses such as management, depositary and audit fees, publication costs, etc. can be included up to and including the day prior to the valuation date.

Options and futures

Where they are admitted to trading on an exchange or included in another organised market, options belonging to a fund and liabilities on any options granted to a third party are valued at the latest available trading price offering a reliable valuation.

The same applies to receivables and liabilities on any futures contracts sold for the account of the fund. Any margin payments made at the fund's expense shall count towards the value of the fund, taking account of the valuation gains and losses ascertained on the trading day.

Bank deposits, fixed-term deposits, investment fund units and loans

Bank deposits are generally valued at their nominal value plus accrued interest.

Fixed-term deposits are valued at their fair value, where the deposit can be terminated at any time and the repayment on termination is not made at the nominal value plus interest.

Investment fund units are generally valued at the last redemption price or at the last available tradable price ensuring a reliable valuation. Where these prices are not available, investment fund units are valued at the current fair value that is appropriate on the basis of a careful assessment using suitable valuation models and taking overall market circumstances into account.

Liabilities are recognised at the amount due for repayment.

Claims for the repayment of lending transactions are valued at the market price of the loaned assets.

Assets denominated in foreign currency

Assets denominated in foreign currency are converted at the 5:00 p.m. fixing of the valuation day of the World Market Rates (source: Datastream).

Düsseldorf, 1 April 2026

ODDO BHF Asset Management GmbH
Executive Board

Additional information

Information in accordance with Regulation (EU) 2015/2365 on transparency of securities financing transactions and reuse and amending Regulation (EU) No 648/2012 – Reporting pursuant to Section A

During the period under review, there were no securities financing transactions or total return swaps in accordance with the above legal provision.

Brief overview of the partners of ODDO BHF Money Market

ODDO BHF Asset Management GmbH

Herzogstraße 15
40217 Düsseldorf
Postal address:
P.O. Box 10 53 54, 40044 Düsseldorf
Phone: +49 (0) 211 2 39 24-01

Frankfurt am Main branch
Gallusanlage 8
60329 Frankfurt am Main
Postal address:
PO Box 11 07 61, 60042 Frankfurt am Main
Phone: +49 (0) 69 9 20 50-0
Fax: +49 (0) 69 9 20 50-103

ODDO BHF Asset Management GmbH
is wholly owned by ODDO BHF SE

DEPOSITARY

The Bank of New York Mellon SA/NV,
Asset Servicing, Frankfurt am Main branch
MesseTurm, Friedrich-Ebert-Anlage 49
60327 Frankfurt am Main

EXECUTIVE BOARD

Nicolas Chaput

Spokesman
Also President of ODDO BHF
Asset Management SAS and
ODDO BHF Private Equity SAS

Dr Stefan Steurer

Bastian Hoffmann

Also Chairman of the Board of Directors of
ODDO BHF Asset Management Lux

SUPERVISORY BOARD

Werner Taiber

Chairman
Düsseldorf, Chairman of the Supervisory Board of
ODDO BHF SE, Frankfurt am Main

Noémie Ellezam

Paris, Chief Marketing and Data Officer of
ODDO BHF SCA, Paris

Christophe Tadié

Frankfurt am Main, Director of ODDO BHF SE, Frankfurt am Main
and of ODDO BHF SCA, Paris

Dr Alexander Ilgen

Frankfurt am Main, Director of ODDO BHF SE, Frankfurt am Main
and of ODDO BHF SCA, Paris

Thomas Seale

Bereldange, independent member of the Supervisory Board

Olivier Marchal

Suresnes, Chairman of Bain & Company France and
Chairman of the Supervisory Board of ODDO BHF SCA, Paris

All information is correct as of March 2026

ODDO BHF Asset Management GmbH

Herzogstraße 15
40217 Düsseldorf
Postal address:
PO Box 10 53 54
40044 Düsseldorf

Frankfurt am Main branch
Gallusanlage 8
60329 Frankfurt am Main
Postal address:
PO Box 11 07 61
60042 Frankfurt am Main
Tel. +49(0) 69 92050-0
Fax +49(0) 69 92050-103

am.oddo-bhf.com



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ASSET MANAGEMENT