

ODDO BHF Algo Trend US

30 APRIL 2026

Clw-EUR - Eur | *Quantitative Equities - Momentum - US*

Assets Under Management	309 M€	Morningstar™ Category:	① ② ③ ④ ⑤ ⑥ ⑦
NAV per Unit	2,181.02€	US Large-Cap Blend Equity	Risk scale (1)
Evolution vs M-1	191.16€	★★★★★ Rating at 3/31/26	6 8 9
			SFDR Classification ²

Countries in which the fund is authorised for distribution to the public:

FR IT CHE DEU ESP BEL LUX

PORTFOLIO MANAGERS

Dr. Stefan BRAUN (CFA), Karsten Seier (CFA), Steffen Fuchs (CFA)

MANAGEMENT COMPANY

ODDO BHF AM SAS

KEY FEATURES

Recommended investment horizon: 5 Years

Inception date (1st NAV): 2/12/20

Inception date of the fund: 7/16/18

Legal structure	Sub-fund of the ODDO BHF SICAV Lux. Umbrella (UCITS)
ISIN code	LU1833929992
Bloomberg code	ODATUCE LX
Dividend policy	Accumulation unit
Minimum (initial) investment	250000 EUR
Management company (by delegation)	ODDO BHF AM GmbH
Subscriptions/redemptions	12:00pm, D
Valuation	Daily
Management fees	Annual rate of a maximum of 0.70%, payable quarterly and calculated based on the Sub-fund's average net assets for the month in question.
Performance fees	N/A
Subscription fees	2% (maximum)
Redemption fees	Nil
Management fees and other administrative or operating costs	0.775%

INVESTMENT STRATEGY

Utilizing a proprietary quantitative approach ODDO BHF Algo Trend US invests in US equities. The quantitative model rates equities based on a smart momentum strategy analysing extensive historical data with the aim to detect stable trends in the market. The portfolio construction process involves a strong focus on diversification and risk management by applying various optimization constraints.

Benchmark : 100% S&P 500 EUR Net Total Return Index

Net annual performance (12-months rolling)			
from	to	FUND	Benchmark
04/20	04/21	28.9%	32.2%
04/24	04/25	7.4%	5.0%
04/25	04/26	29.2%	26.5%

Calendar performance (from January 01 to December 31)					
	2021	2022	2023	2024	2025
FUND	37.8%	-16.8%	20.9%	40.0%	6.6%
Benchmark	37.9%	-13.2%	21.4%	32.8%	3.5%

Cumulative and annualized net returns									
	Annualized performance			Cumulative performance					
	3 years	5 years	Inception	1 month	YTD	1 year	3 years	5 years	Inception
FUND	24.2%	14.7%	13.4%	9.6%	8.2%	29.2%	91.4%	98.7%	118.1%
Benchmark	18.8%	13.2%	12.8%	8.5%	5.7%	26.5%	67.5%	86.2%	111.6%

Past performance is not an indication of future results. Performance may vary over time.

Annualized volatility			
	1 year	3 years	5 years
FUND	14.0%	16.2%	16.7%
Benchmark	13.3%	14.8%	15.4%

*The glossary of indicators used is available for download on www.am.oddo-bhf.com in the Information section. | Sources : ODDO BHF AM SAS, Bloomberg, Morningstar®

(1) The summary risk indicator (SRI) 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 market or because we are not able to pay you. It ranges from 1 (low risk) to 7 (high risk). This indicator is not constant and will change according to the fund's risk profile. The lowest category does not mean risk-free. Historical data, such as that used to calculate the SRI, may not be a reliable indication of the fund's future risk profile. There is no guarantee that the investment objectives in terms of risk will be achieved.

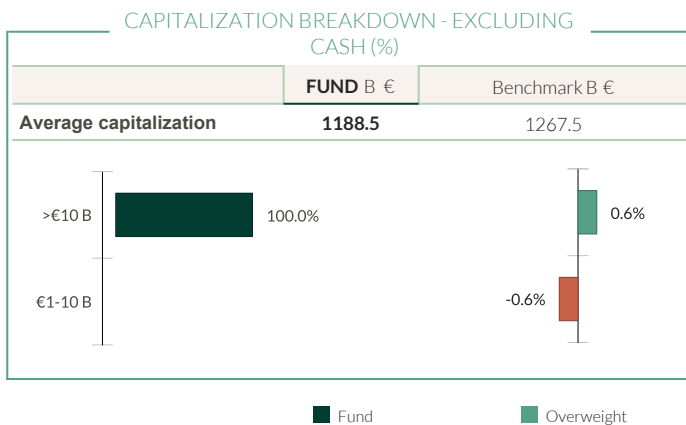
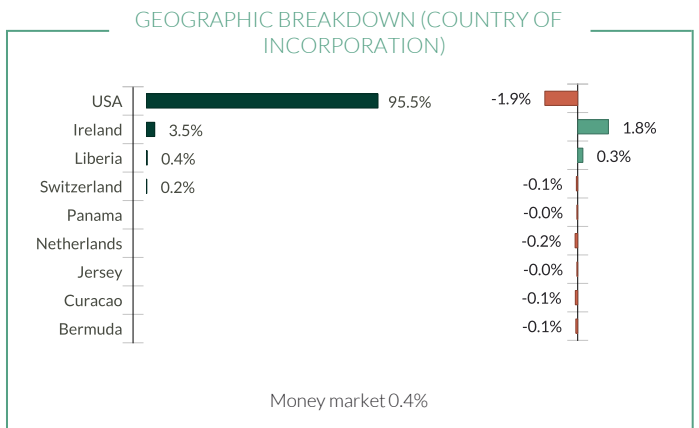
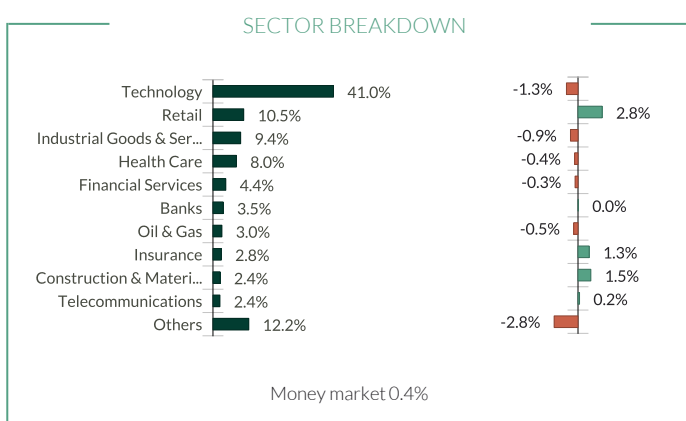
(2) Information on the EU Sustainable Finance Disclosure Regulation (SFDR) can be found in the SFDR classification(2) section of the document.

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Risk measurement	3 Years	5 Years
Sharpe ratio	1.27	0.76
Information ratio	1.29	0.35
Tracking Error (%)	3.91	3.94
Beta	1.07	1.05
Correlation coefficient (%)	97.27	97.27
Jensen's Alpha (%)	3.91	0.80



Main portfolio holdings

	WEIGHT IN THE FUND (%)	Weight in the benchmark (%)	Country	Sector
Nvidia Corp	8.19	7.86	USA	Technology
Apple Inc	5.13	6.45	USA	Technology
Microsoft Corp	3.99	4.90	USA	Technology
Alphabet Inc-CI A	3.61	3.63	USA	Technology
Broadcom Inc	3.29	3.21	USA	Technology
Amazon.Com Inc	3.26	4.19	USA	Retail
Alphabet Inc-CI C	2.90	2.89	USA	Technology
Wal-Mart Stores Inc	2.52	0.94	USA	Retail
Jpmorgan Chase & Co	2.30	1.37	USA	Banks
Welltower Inc	2.20	0.25	USA	Health Care

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MONTHLY MANAGEMENT COMMENT

The US equity market experienced significant volatility in March 2026, driven by the Iran war and resulting oil price shocks. The S&P 500 fell 5.09% for the month, marking its largest one-month percentage decline since March 2025. The index declined 4.63% for the first quarter, snapping a three-quarter winning streak. The Nasdaq Composite performed worse, falling 7.11% for the quarter and 4.75% in March.

Despite the monthly decline, the market staged a dramatic rally on the final day of March, with the S&P 500 surging 2.9% on March 31st—its best day since May—on hopes that the Iran war might be nearing an end. Technology stocks led this rally, with the Nasdaq 100 jumping 3.4%.

Best Performing Sector: Energy was the clear outperformer, gaining 7.8% in March, benefiting from the oil price surge driven by Middle East tensions. Interestingly, energy stocks fell 1.1% on March 31st as oil prices declined on war-ending optimism (1).

Worst Performing Sectors: Industrials suffered the steepest decline at -9.2%, followed by Consumer Staples at -8.9% and Health Care at -8.3%. Consumer Discretionary also fell sharply by -7.8%.

From a factor perspective, Momentum and Growth outperformed the market, while Size and Value underperformed. Factor return dispersion and volatility continued to be high.

The ODDO BHF Algo Trend US Fund outperformed its benchmark in April. The portfolio's outperformance was primarily driven by exceptional security selection in technology hardware companies, particularly data storage leaders Western Digital and Seagate, which benefited from strong AI-driven demand and robust earnings results. The overweight positions in Technology Hardware & Equipment and Capital Goods sectors proved beneficial, while the underweight in Semiconductors detracted from performance. Individual security performance was mixed, with technology leaders driving gains while healthcare distribution companies faced headwinds despite some positive corporate developments. The portfolio's active positioning and stock selection capabilities were key differentiators during this period of strong market performance.

RISKS:

The fund is exposed to the following risks :risk of capital loss, equity risk, interest rate risk, credit risk, risk associated with discretionary management, currency risk, risk associated with commitments on forward financial instruments, counterparty risk, liquidity risk of underlying assets, emerging markets risk, volatility risk, risk associated with currency conversion, Sustainability risk

SFDR CLASSIFICATION²

The EU Sustainable Finance Disclosure Regulation (SFDR) is a set of EU rules which aim to make the sustainability profile of funds transparent, more comparable and better understood by end investors. Article 6: The management team does not consider sustainability risks or adverse effects of investment decisions on sustainability factors in the investment decision making process. Article 8: The management team addresses sustainability risks by integrating ESG criteria (Environment and/or Social and/or Governance) into its investment decision making process. Article 9: The management team follows a strict sustainable investment objective that significantly contributes to the challenges of the ecological transition, and addresses Sustainability Risks through ratings provided by the Management Company's external ESG data provider.

DISCLAIMER

This document has been drawn up by ODDO BHF AM SAS. Potential investors should consult an investment advisor before subscribing to the fund. The investor is informed that the fund presents a risk of capital loss, but also many risks linked to the financial instruments/strategies in the portfolio. In case of subscription, investors must read the Key Information Document (KID) and the fund's prospectus in order to acquaint themselves with the detailed nature of any risks incurred and all costs. The value of the investment may vary both upwards and downwards and may not be returned in full. The investment must be made in accordance with investors' investment objectives, their investment horizon and their capacity to deal with the risk arising from the transaction. ODDO BHF AM SAS cannot be held responsible for any direct or indirect damages resulting from the use of this document or the information contained in it. This information is provided for indicative purposes and may be modified at any moment without prior notice. Any opinions presented in this document result from our market forecasts on the publication date. They are subject to change according to market conditions and ODDO BHF AM SAS shall not in any case be held contractually liable for them. The net asset values presented in this document are provided for indicative purposes only. Only the net asset value marked on the transaction statement and the securities account statement is authoritative. Subscriptions and redemptions of mutual funds are processed at an unknown asset value.

A summary of investor rights is available free of charge in electronic form in English language on the website at : https://am.oddo-bhf.com/FRANCE/en/non_professional_investor/infos_reglementaire. The fund may have been authorized for distribution in different EU member states. Investors are advised to the fact that the management company may decide to withdraw with the arrangements it has made for the distribution of the units of the fund in accordance with Article 93a of Directive 2009/65/EC and Article 32a of Directive 2011/61/EU.

The Key Information Document (DEU, ESP, FR, GB, ITL) and the prospectus (DEU, FR, GB) are available free of charge from ODDO BHF AM SAS or at am.oddo-bhf.com or at authorized distributors. The annual and interim reports are available free of charge from ODDO BHF AM SAS or on its internet site am.oddo-bhf.com.

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