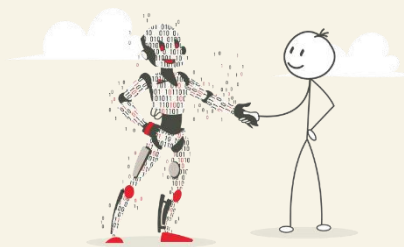


ODDO BHF Algo Trend US

Luxembourg SICAV Subfund– UCITS

SEPTEMBER 2019



US Equity Fund – Large Caps

CR-EUR share class



Fund launched in
July 2018

€ 1.7 bn
managed in the strategy¹

ODDO BHF Asset Management Factor investing – Consistency – Alpha

ODDO BHF Asset Management is a pioneer in factor investing with strategies based on proprietary tools and screenings which lead to broadly diversified and risk-controlled portfolios.

12 highly experienced investment professionals with an average of 16 years of investment experience provided consistent outperformance*** in different market regimes over the recent 14 years.

How to invest in the US equity market

1. Traditional fund management

Historically only 12% of the fund managers outperformed their benchmark**

2. Classic passive investing

Passive investments replicate a market indices and have a low potential to achieve an outperformance due to the costs

3. Smart Beta

A factor premia can be achieved via factor investing. The conventional Momentum factor generated historically the most attractive factor premia but it sometimes suffers from substantial trend reversals

What makes us different from conventional Momentum approaches

Rigorous Risk Management

Well diversified portfolio

Low transaction costs

Preference for stocks with low volatility

Combination of short and long term trends

Main risks: Risk of capital loss, equity risk, currency risk, liquidity risk of underlying assets.

For more details about risks, please refer to the back of this document.

* Synthetic risk and return indicator: for low risk, potential return is lower, and for high risk, potential return is higher. The risk profile is not constant, and may change over time. **Lyxor research. ***Past performance is not a reliable indicator of future return and is not constant over time.

¹ Source: ODDO BHF AM SAS. Data as of 30/08/2019 | The achievement of investment objectives can not be guaranteed



Risks

The fund named in this presentation is exposed to a certain number of risks: Risk of capital loss, interest rate risk, credit risk, volatility risk, equity risk, risk associated with discretionary management, risk associated with commitments on forward financial instruments, counterparty risk, risk associated with portfolio concentration, liquidity risk of underlying assets and currency risk and emerging markets risk.

The investor is invited to read the Key Investor Information Document and the fund prospectus for a detailed view of the risks to which the fund is exposed.

Portfolio Managers*

Dr. Stefan Braun, CFA

Global CO-head systematic Strategies ODDO BHF AM GmbH
18 years investment experience

Karsten Seier, CFA

Global CO-head systematic Strategies ODDO BHF AM GmbH
18 years investment experience

Team capabilities*

12 portfolio managers/analysts systematic Strategies

* Current management team, liable to change

General characteristics

Benchmark index	S&P 500 NR EUR
Management objective	The investment objective of the sub-fund is to generate a sustainable return out of income from and growth in investments in securities while keeping financial risk low.
Minimum investment period	5 years
Inception date	16 July 2018
Morningstar Category	US Large-Cap Blend Equity
Unit classes	CR-EUR
ISIN code	LU1833929729
WKN	A2JQX8
Currency	EUR
Dividend policy	Accumulation
Minimum initial subscription	EUR 100
Subscription fees	Maximum 5% of net assets not credited to the fund
Management fees	Up to 1.20% (inclusive of tax) of net assets
Redemption fees	None
Performance fees	10% of the Sub-Fund's outperformance relative to the benchmark, the S&P 500 NR EUR, provided that the Sub-Fund's performance is positive.
Transaction fees	Transaction fees, as defined in the prospectus, may be charged in addition to the fees described in the table

Technical structure and information

Legal status	Luxembourg SICAV
Investment management company	ODDO BHF Asset Management SAS
Custodian	Caceis Bank Luxembourg (Luxembourg)
Subscription / redemption cut-off	Daily at unknown price until 16:00
Valuation frequency	Daily

"ODDO BHF AM is the asset management division of the ODDO BHF Group. It is the common brand of four legally separate asset management companies: ODDO BHF AM SAS (France), ODDO BHF PRIVATE EQUITY (France), ODDO BHF AM GmbH (Germany) and ODDO BHF AM Lux (Luxembourg).

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The Key Investor Information Document (FR, ENG, DEU) and the prospectus (ENG, FR) are available free of charge from ODDO BHF ASSET MANAGEMENT GmbH or at am.oddo-bhf.com or at authorized distributors. The annual and interim reports are available free of charge from ODDO BHF ASSET MANAGEMENT GmbH or on its internet site am.oddo-bhf.com

If the fund is licensed for sale in Switzerland, the representative there is ACOLIN Fund Services AG, Leutschenbachstrasse 50 - 8050 Zurich, Switzerland. Paying agent is ODDO BHF (Switzerland) Ltd., Schulhausstrasse 6, 8027 Zurich, Switzerland. Further useful information regarding the fund, the Sales Prospectus including the Fund Rules, the Key Investor Information Document as well as the annual and half-yearly reports will also be available there free of charge and in the German language.

From January 3, 2018, when ODDO BHF ASSET MANAGEMENT provides investment advisory services, please note that it's always on a non-independent basis pursuant to the European Directive 2014/65/EU (so-called "MIFID II Directive"). Please also note that all recommendations made by ODDO BHF ASSET MANAGEMENT are always provided for diversification purposes."

ODDO BHF Asset Management GmbH (Germany)

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