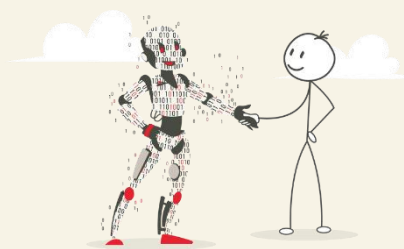


ODDO BHF Algo Europe

Advanced Alpha

UCITS-Fund – **SEPTEMBER 2019**



Quantitative European Large Cap Equity Fund



Strategy in use launched in
2004

★★★★
MORNINGSTAR™

€ 1.5 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 historically consistent outperformance in different market regimes over the recent 14 years.

Algo 5: We offer an in-house quantitative multi factor approach to stock picking



I. Value

Fundamentally cheap stocks



II. Momentum

Stocks with superior medium term performance



III. Revisions

Stocks with positive development in analyst opinions



IV. Growth

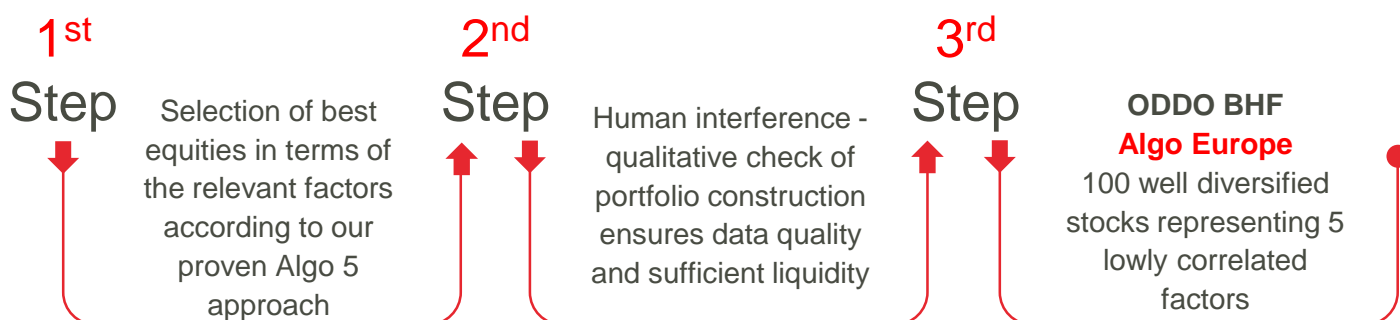
Stocks with very good growth figures



V. Risk

Stocks with low key risk figures

Our objective is diversified stock picking to achieve a relative outperformance with optimized risk



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. Morningstar Category™: Europe Large-Cap Blend Equity | CRW-EUR as of 30/08/2019 | ¹ AuM as of 30/08/2019. Source: ODDO BHF AM SAS | Source: ODDO BHF AM GmbH | The achievement of objectives can not be guaranteed



Risks

The fund named in this presentation is exposed to a certain number of risks: Risks of negative performance of the fund (market risk), Risks of restricted or increased liquidity of the fund and risks in connection with increased subscriptions or redemptions (liquidity risk), Counterparty risks including credit and receivables risk, Operational and other risks of the fund.

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. Carsten Grosse-Knetter
Head of Quantitative Equity ODDO BHF AM GmbH
23 years investment experience

Thierry Misamer, CIIA, CEFA
Quantitative Equity Portfolio Manager ODDO BHF AM GmbH
17 years investment experience

Team capabilities*

12 portfolio managers/analysts systematic Strategies

* Current management team, liable to change

It doesn't constitute an investment recommendation.

General characteristics

| | |
|------------------------------|---|
| Benchmark index | STOXX Europe 600 NR |
| 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 | 29 July 1992 |
| Morningstar Category | Europe Large-Cap Blend Equity |
| Unit classes | CRW-EUR |
| ISIN code | DE0008478181 |
| WKN | 847818 |
| Currency | EUR |
| Dividend policy | Accumulation |
| Minimum initial subscription | EUR 100 or EUR 50 on a monthly basis |
| Subscription fees | Maximum 5% of net assets not credited to the fund |
| Management fees | Up to 1.50% (inclusive of tax) of net assets |
| Redemption fees | None |
| Performance fees | None |
| 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 | Deutscher OGAW |
| Investment management company | ODDO BHF Asset Management GmbH |
| Custodian | The Bank of New York Mellon SA/NV, Asset Servicing |
| Subscription / redemption cut-off | Daily at unknown price until 2:00 pm |
| 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).

This document has been drawn up by ODDO BHF ASSET MANAGEMENT GmbH. for market communication. Its communication to any investor is the responsibility of each promoter, distributor or advisor.

Potential investors are invited to consult an investment advisor before subscribing to the fund regulated by the Bundesanstalt für Finanzdienstleistungsaufsicht (BaFin). 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 consult the Key Investor Information Document (KIID) and the fund's prospectus in order to acquaint themselves with the detailed nature of any risks incurred. 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 ASSET MANAGEMENT GmbH 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. Investors are reminded that past performance is not a reliable indication of future returns and is not constant over time. Performance are presented net of fees except the potential subscription fee charged by the distributor and the local taxes. 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 ASSET MANAGEMENT GmbH 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.

The Key Investor Information Document (FR, ENG, DEU, ESP, ITL, CHE) and the prospectus (FR, ENG, DEU) 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

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.

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.

Copyright © Morningstar, Inc. All Rights Reserved. The information, data, analyses and opinions with reference to Morningstar contained herein (1) include the confidential and proprietary information of Morningstar, (2) may not be copied or redistributed, (3) do not constitute investment advice offered by Morningstar, (4) are provided solely for informational purposes and therefore are not an offer to buy or sell a security, and (5) are not warranted to be correct, complete or accurate. Except as otherwise required by law, Morningstar shall not be responsible for any trading decisions, damages or other losses resulting from, or related to, this information, data, analyses or opinions or their use. This report is supplemental sales literature, and therefore must be preceded or accompanied by a prospectus and disclosure statement. STOXX Limited ("STOXX") is the source of any aforementioned STOXX index and the data comprised therein. STOXX has not been involved in any way in the creation of any reported information and does neither warrant nor assume any liability whatsoever – including without limitation the accuracy, adequateness, correctness, completeness, timeliness, and fitness for any purpose – with respect to any reported information. Any dissemination or further distribution of any such information pertaining to STOXX is prohibited.

ODDO BHF Asset Management GmbH (Germany)

Commercial Register: HRB 11971 local court of Düsseldorf – Regulated and supervised by: Bundesanstalt für Finanzdienstleistungsaufsicht ("BaFin") – Value added tax identification number (Ust-Id-Nr.): DE 153 144878
Herzogstrasse 15 – 40217 Düsseldorf – Phone: +49 211 23924 01

am.oddo-bhf.com