

# ODDO BHF Algo Global

CRw-EUR - Eur | QUANTITATIVE EQUITIES - MULTIFACTOR - GLOBAL

Assets Under Management 264.9 M€  
NAV per Unit 67.53€  
Evolution vs M-1 1.60€

Category Global Large-Cap Blend Equity  
Morningstar™ ★★★★★  
Rating at 8/31/19

① ② ③ ④ ⑤ ⑥ ⑦  
Risk/return scale (1)

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

FR CHE DEU AUT

### Portfolio Managers

Thierry Misamer, Thomas Höhenleiter

### Key features

Benchmark: 100% MSCI World (EUR, Net return)

Recommended investment horizon: 5 Years

Inception date of the fund: 1/2/98

Initial date of performance: 9/30/05

|                              |                    |
|------------------------------|--------------------|
| Legal structure              | UCITS              |
| ISIN code                    | DE0009772988       |
| Bloomberg code               | METDWAK GR         |
| Currency                     | Euro               |
| Dividend policy              | Accumulation units |
| Minimum (initial) investment | 100 EUR            |
| Subscription fees            | 5 % (maximum)      |
| Redemption fees              | Nil                |
| Management fees              | 1.50 %             |
| Performance fees             | None               |
| Ongoing charges              | 1.92%              |
| Management company           | ODDO BHF AM GmbH   |

|                               |                                                 |
|-------------------------------|-------------------------------------------------|
| Custodian                     | Bank of New York Mellon SA/<br>NV Ndl Frankfurt |
| Administration and Accounting | ODDO BHF AM GmbH                                |
| Subscriptions/ redemptions    | 2:00pm, D                                       |
| NAV calculation frequency     | Daily                                           |

### Technical and risk indicators\*

|                   | 3 years | 5 years |
|-------------------|---------|---------|
| Jensen's Alpha    | 0.11%   | 0.92%   |
| Sharpe ratio      | 0.83    | 0.68    |
| Information ratio | -0.31   | -0.13   |
| Tracking Error    | 5.44%   | 7.85%   |
| Beta              | 0.84    | 0.82    |
| Correlation       | 0.90    | 0.85    |

### Investment strategy

"ODDO BHF Algo Global invests in the equity securities of promising global companies. The security selection process is based on a proprietary quantitative approach (Algo 5), that considers the fundamental data of stocks in the MSCI World Index in regard to valuation, momentum, risk, growth and earnings revisions. The portfolio is comprised of the best stocks in these categories and is reviewed regularly. The investment policy aims for longer-term capital appreciation. ODDO BHF Algo Global can be used for diversification by investors with an aggressive investment strategy who want to capture the potential of the global equity market."

### Annual performance (rolling 12 months)

| from      | 9/30/14 | 9/30/15 | 9/30/16 | 9/29/17 | 9/28/18 |
|-----------|---------|---------|---------|---------|---------|
| to        | 9/30/15 | 9/30/16 | 9/29/17 | 9/28/18 | 9/30/19 |
| Fund      | 1.9%    | 14.6%   | 15.7%   | 9.2%    | 5.2%    |
| Benchmark | 7.4%    | 10.6%   | 12.3%   | 13.2%   | 8.5%    |

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

### Calendar performance (from January 01 to December 31)

|           | 2014  | 2015  | 2016  | 2017  | 2018  |
|-----------|-------|-------|-------|-------|-------|
| Fund      | 22.8% | 5.2%  | 11.6% | 11.7% | -9.6% |
| Benchmark | 19.5% | 10.4% | 10.7% | 7.5%  | -4.8% |

### Performance Analysis

|           | Annualized performance |         |          | Cumulative performance |       |        |         |         |          |
|-----------|------------------------|---------|----------|------------------------|-------|--------|---------|---------|----------|
|           | 3 years                | 5 years | 10 years | 1 month                | YTD   | 1 year | 3 years | 5 years | 10 years |
| Fund      | 10.0%                  | 9.2%    | 10.3%    | 2.4%                   | 22.0% | 5.2%   | 32.9%   | 55.2%   | 167.5%   |
| Benchmark | 11.3%                  | 10.4%   | 12.4%    | 3.2%                   | 24.2% | 8.5%   | 38.0%   | 63.9%   | 220.7%   |

### 10-year change in performance (base 100)



### Annualized volatility

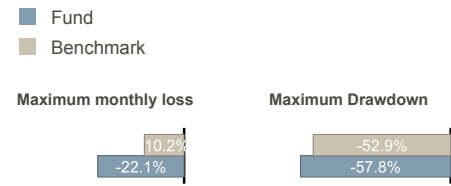
|           | 1 year | 3 years | 5 years |
|-----------|--------|---------|---------|
| Fund      | 14.28% | 11.53%  | 14.00%  |
| Benchmark | 14.88% | 12.34%  | 14.57%  |

\*Definitions of the financial indicators used are available for download on the website [www.am.oddo-bhf.com](http://www.am.oddo-bhf.com) under the heading "Regulatory information".

Sources : ODDO BHF AM SAS, Bloomberg, Morningstar®

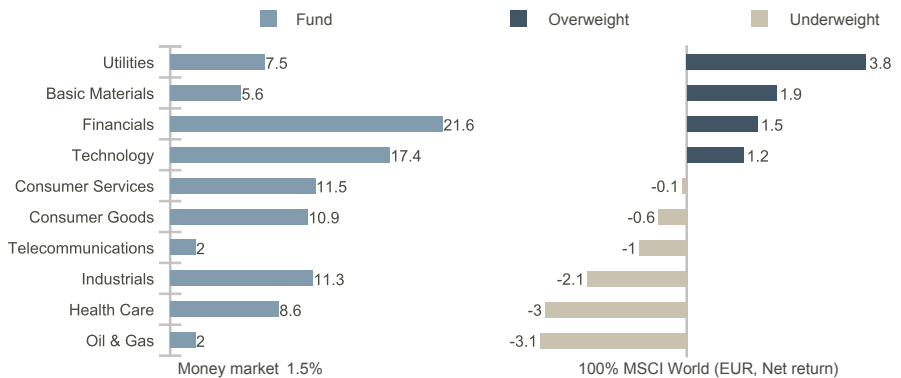
(1) Risk/return scale in a range from 1 (lowest risk) to 7 (highest risk). This indicator is not constant and is updated if the risk/reward profile of the fund changes over time. The lowest category does not mean a risk-free investment. Historical data, such as is used to calculate the risk/return ratio, may not be a reliable indication of the future risk profile of the Fund. There is no guarantee that the management objectives in terms of risk and return will actually be met.

### Maximal losses (since inception)

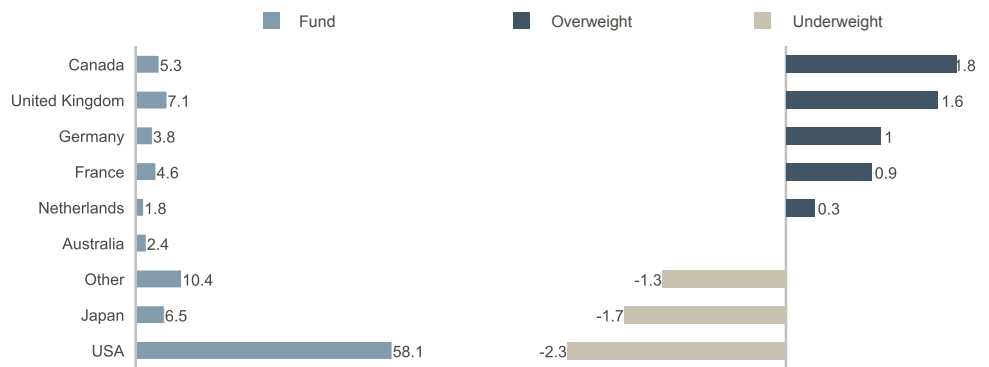


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### Sector breakdown: portfolio vs benchmark(%)



### Geographic breakdown: portfolio vs benchmark(%)



### The fund is exposed to the following risks : modelling risk, operational risks including custody risk, credit risk

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