



ODDO BHF
ASSET MANAGEMENT

Semi-annual report

ODDO BHF Algo Sustainable Leaders

30 June 2024

Balance sheet as at 30/06/2024

Investment focus	Daily value in EUR	% of Fund assets
I. Assets	297,268,837.91	100.08
1. Equities	287,147,323.20	96.67
Belgium	3,829,273.00	1.29
Federal Republic of Germany	34,415,635.78	11.59
Denmark	28,675,648.54	9.65
France	54,156,696.90	18.23
United Kingdom	45,876,084.93	15.44
Ireland	2,808,187.20	0.95
Italy	481,338.00	0.16
Luxembourg	6,709,040.95	2.26
Netherlands	31,441,396.23	10.58
Sweden	22,849,891.06	7.69
Switzerland	39,024,592.16	13.14
Spain	16,879,538.45	5.68
2. Other equity securities	6,562,003.02	2.21
GBP	6,562,003.02	2.21
3. Bank balances	2,632,601.53	0.89
4. Other assets	926,910.16	0.31
II. Liabilities	-224,941.65	-0.08
III. Fund assets	297,043,896.26	100.00

Statement of assets as at 30/06/2024

Description ISIN	Quantity or units or currency in '000	Holdings 30/06/2024	Purchases/ Additions in reporting period	Sales/ Disposals	Price	Market value in EUR	% of Fund assets
EXCHANGE-TRADED SECURITIES						293,709,326.22	98.88
Equities						287,147,323.20	96.67
ABB Ltd. Namens-Aktien SF 0,12 CH0012221716	QTY	234,476	40,248	4,550	49.920 CHF	12,154,137.29	4.09
Accelleron Industries Ltd. Nam.-Aktien SF 0,01 CH1169360919	QTY	168,777	168,777	0	35.200 CHF	6,168,890.92	2.08
Chocoladef. Lindt & Sprüngli Inh.-Part.sch. SF 10 CH0010570767	QTY	59	0	115	10,490.000 CHF	642,656.14	0.22
Cie Financière Richemont AG Nam.-Aktien SF 1 CH0210483332	QTY	18,238	0	427	140.250 CHF	2,656,019.42	0.89
Novartis AG Namens-Aktien SF 0,49 CH0012005267	QTY	26,149	8,587	606	96.170 CHF	2,611,234.44	0.88
Straumann Holding AG Namens-Aktien SF 0,01 CH1175448666	QTY	2,919	0	25,372	111.300 CHF	337,349.77	0.11
Swiss Life Holding AG Namens-Aktien SF 0,10 CH0014852781	QTY	5,956	3,908	6,211	660.600 CHF	4,085,492.55	1.38
UBS Group AG Namens-Aktien SF 0,10 CH0244767585	QTY	312,417	9,178	7,105	26.450 CHF	8,580,478.32	2.89
VAT Group AG Namens-Aktien SF 0,10 CH0311864901	QTY	1,372	0	1,384	509.400 CHF	725,711.85	0.24
Zurich Insurance Group AG Nam.-Aktien SF 0,10 CH0011075394	QTY	2,136	0	0	479.100 CHF	1,062,621.46	0.36
Jyske Bank A/S Navne-Aktier DK 10 DK0010307958	QTY	41,821	0	974	554.000 DKK	3,106,803.80	1.05
Novo Nordisk A/S DK0062498333	QTY	177,147	9,422	13,481	1,005.600 DKK	23,887,390.89	8.04
Sydbank AS Navne-Aktier DK 10 DK0010311471	QTY	33,982	0	12,493	369.000 DKK	1,681,453.85	0.57
ACS, Act.de Constr.y Serv. SA Acciones Port. EO 0,50 ES0167050915	QTY	125,802	3,647	2,844	40.280 EUR	5,067,304.56	1.71
Air Liquide-SA Ét.Expl.PG.Cl. Act. Port. EO 5,50 FR0000120073	QTY	40,410	5,571	8,045	161.280 EUR	6,517,324.80	2.19
Arcadis N.V. Aandelen aan toonder EO 0,02 NL0006237562	QTY	37,143	0	864	59.150 EUR	2,197,008.45	0.74
ASM International N.V. Bearer Shares EO 0,04 NL0000334118	QTY	2,782	0	64	711.800 EUR	1,980,227.60	0.67
ASML Holding N.V. Aandelen op naam EO 0,09 NL0010273215	QTY	16,537	479	372	964.200 EUR	15,944,975.40	5.37
AXA S.A. Actions Port. EO 2,29 FR0000120628	QTY	109,994	28,085	1,907	30.570 EUR	3,362,516.58	1.13
Banco Bilbao Vizcaya Argent. Acciones Nom. EO 0,49 ES0113211835	QTY	1,005,349	222,910	22,734	9.352 EUR	9,402,023.85	3.17
Bayerische Motoren Werke AG Stammaktien EO 1 DE0005190003	QTY	7,937	690	52,780	88.380 EUR	701,472.06	0.24
Beiersdorf AG Inhaber-Aktien o.N. DE0005200000	QTY	9,202	0	11,038	136.550 EUR	1,256,533.10	0.42
Brunello Cucinelli S.P.A. Azioni nom. o. N. IT0004764699	QTY	5,148	5,148	0	93.500 EUR	481,338.00	0.16
Capgemini SE Actions Port. EO 8 FR0000125338	QTY	9,989	0	232	185.700 EUR	1,854,957.30	0.62

CONTINUED: Statement of assets as at 30/06/2024

Description ISIN	Quantity or units or currency in '000	Holdings 30/06/2024	Purchases/ Additions in reporting period	Sales/ Disposals	Price	Market value in EUR	% of Fund assets
EXCHANGE-TRADED SECURITIES (CONTINUED)							
Equities							
Compagnie de Saint-Gobain S.A. Actions au Porteur (C.R.) EO 4 FR0000125007	QTY	43,788	0	1,019	72.620 EUR	3,179,884.56	1.07
D'Ieteren Group S.A. Parts Sociales au Port. o.N. BE0974259880	QTY	19,330	0	450	198.100 EUR	3,829,273.00	1.29
Daimler Truck Holding AG Namens-Aktien o.N. DE000DTR0CK8	QTY	9,943	9,943	0	37.170 EUR	369,581.31	0.12
Deutsche Telekom AG Namens-Aktien o.N. DE0005557508	QTY	419,725	118,372	7,018	23.480 EUR	9,855,143.00	3.32
E.ON SE Namens-Aktien o.N. DE000ENAG999	QTY	79,091	0	174,217	12.255 EUR	969,260.21	0.33
EssilorLuxottica S.A. Actions Port. EO 0,18 FR0000121667	QTY	17,398	3,901	308	201.200 EUR	3,500,477.60	1.18
Ferrovial SE Registered Shares EO 0,01 NL0015001FS8	QTY	50,843	50,843	0	36.260 EUR	1,843,567.18	0.62
Glanbia PLC Registered Shares EO 0,06 IE0000669501	QTY	154,296	0	3,593	18.200 EUR	2,808,187.20	0.95
Hannover Rück SE Namens-Aktien o.N. DE0008402215	QTY	16,023	0	373	236.700 EUR	3,792,644.10	1.28
Hermes International S.C.A. Actions au Porteur o.N. FR0000052292	QTY	2,965	85	67	2,140.000 EUR	6,345,100.00	2.14
Industria de Diseño Textil SA Acciones Port. EO 0,03 ES0148396007	QTY	51,989	19,985	745	46.360 EUR	2,410,210.04	0.81
L'Oréal S.A. Actions Port. EO 0,2 FR0000120321	QTY	14,490	910	9,215	410.050 EUR	5,941,624.50	2.00
Münchener Rückvers.-Ges. AG vink.Nam.-Akt. o.N. DE0008430026	QTY	23,756	9,325	3,612	467.000 EUR	11,094,052.00	3.73
Rexel S.A. Actions au Porteur EO 5 FR0010451203	QTY	70,727	70,727	0	24.160 EUR	1,708,764.32	0.58
SAP SE Inhaber-Aktien o.N. DE0007164600	QTY	21,375	21,375	0	189.520 EUR	4,050,990.00	1.36
Schneider Electric SE Actions Port. EO 4 FR0000121972	QTY	59,210	1,716	1,338	224.300 EUR	13,280,803.00	4.47
Sopra Steria Group S.A. Actions Port. EO 1 FR0000050809	QTY	10,331	0	240	181.100 EUR	1,870,944.10	0.63
Talanx AG Namens-Aktien o.N. DE000TLX1005	QTY	31,200	31,200	0	74.550 EUR	2,325,960.00	0.78
TotalEnergies SE Actions au Porteur EO 2,50 FR0000120271	QTY	88,014	88,014	0	62.330 EUR	5,485,912.62	1.85
Unibail-Rodamco-Westfield SE Stapled Shs EO 0,05 FR0013326246	QTY	15,076	15,076	0	73.520 EUR	1,108,387.52	0.37
Wolters Kluwer N.V. Aandelen op naam EO 0,12 NL0000395903	QTY	61,212	1,774	7,798	154.800 EUR	9,475,617.60	3.19
Associated British Foods PLC Reg. Shs LS 0,0568 GB0006731235	QTY	31,104	0	0	24.740 GBP	907,605.07	0.31
AstraZeneca PLC Registered Shares DL 0,25 GB0009895292	QTY	84,709	16,016	1,622	123.560 GBP	12,344,924.27	4.16
Aviva PLC Registered Shares LS 0,33 GB00BPQY8M80	QTY	124,409	124,409	0	4.766 GBP	699,337.49	0.24
Centrica PLC Reg. Shares LS 0,061728395 GB00B033F229	QTY	2,014,171	2,014,171	0	1.349 GBP	3,204,713.90	1.08
Compass Group PLC Registered Shares LS 0,1105 GB00BD6K4575	QTY	122,190	52,460	1,632	21.600 GBP	3,112,937.43	1.05

CONTINUED: Statement of assets as at 30/06/2024

Description ISIN	Quantity or units or currency in '000	Holdings 30/06/2024	Purchases/ Additions in reporting period	Sales/ Disposals	Price	Market value in EUR	% of Fund assets
EXCHANGE-TRADED SECURITIES (CONTINUED)							
Equities							
ConvaTec Group PLC Reg. Shs WI LS 0,10 GB00BD3VFW73	QTY	597,622	597,622	0	2.348 GBP	1,655,029.14	0.56
GSK PLC Registered Shares LS 0,3125 GB00BN7SWP63	QTY	95,832	95,832	0	15.295 GBP	1,728,785.09	0.58
Indivior PLC Registered Shares DLO,50 GB00BN4HT335	QTY	74,024	3,660	125,162	12.400 GBP	1,082,617.92	0.36
InterContinental Hotels Group Reg.Shares LS 0,208521303 GB00BHJYC057	QTY	17,996	17,996	0	83.260 GBP	1,767,231.18	0.59
Investec PLC Registered Shares LS 0,0002 GB00B17BBQ50	QTY	906,152	26,366	20,603	5.735 GBP	6,129,364.53	2.06
Marks & Spencer Group PLC Reg. Shares LS 0,01 GB0031274896	QTY	375,709	276,008	424,533	2.865 GBP	1,269,571.60	0.43
Relx PLC Registered Shares LS 0,144397 GB00B2B0DG97	QTY	168,146	24,375	3,366	36.390 GBP	7,216,881.45	2.43
Sage Group PLC, The Reg. Shs LS 0,01051948 GB00B8C3BL03	QTY	370,537	10,781	8,424	10.885 GBP	4,757,085.86	1.60
Subsea 7 S.A. Registered Shares DL 2 LU0075646355	QTY	381,276	19,638	70,481	200.800 NOK	6,709,040.95	2.26
Atlas Copco AB Namn-Aktier A SK 0,052125 SE0017486889	QTY	173,346	0	4,008	199.200 SEK	3,042,336.85	1.02
Investor AB Namn-Aktier B (fria) o.N. SE0015811963	QTY	280,536	8,104	49,051	290.200 SEK	7,172,823.54	2.41
Skandinaviska Enskilda Banken Namn-Aktier A (fria) SK 10 SE0000148884	QTY	397,162	397,162	0	156.500 SEK	5,476,286.61	1.84
Swedish Orphan Biovitrum AB Namn-Aktier SK 1 SE0000872095	QTY	76,778	76,778	0	283.600 SEK	1,918,435.31	0.65
Trelleborg AB Namn-Aktier B (fria) SK 25 SE0000114837	QTY	53,285	0	1,233	412.400 SEK	1,936,099.91	0.65
Volvo (publ), AB Namn-Aktier B (fria) o.N. SE0000115446	QTY	138,323	138,323	0	271.100 SEK	3,303,908.84	1.11
Other equity securities						6,562,003.02	2.21
3i Group PLC Registered Shares LS 0,738636 GB00B1YW4409	QTY	181,461	32,246	3,494	30.660 GBP	6,562,003.02	2.21
Total securities						293,709,326.22	98.88

CONTINUED: Statement of assets as at 30/06/2024

Description	Holdings 30/06/2024	Purchases/ Additions	Sales/ Disposals	Price	Market value in EUR	% of Fund assets	
		in reporting period					
BANK BALANCES, NON-SECURITISED MONEY MARKET INSTRUMENTS AND MONEY MARKET FUNDS					2,632,601.53	0.89	
Bank balances					2,632,601.53	0.89	
EUR credit balances with:							
The Bank of New York Mellon SA/NV, Asset Servicing, Frankfurt am Main branch					2,379,304.76	0.80	
Balances in other EU/EEA currencies with:							
The Bank of New York Mellon SA/NV, Asset Servicing, Frankfurt am Main branch					DKK 38,191.40	5,121.24	0.00
The Bank of New York Mellon SA/NV, Asset Servicing, Frankfurt am Main branch					NOK 122,025.15	10,693.17	0.00
The Bank of New York Mellon SA/NV, Asset Servicing, Frankfurt am Main branch					SEK 74,368.10	6,552.26	0.00
Balances in non-EU/EEA currencies with:							
The Bank of New York Mellon SA/NV, Asset Servicing, Frankfurt am Main branch					CHF 32,513.56	33,761.03	0.01
The Bank of New York Mellon SA/NV, Asset Servicing, Frankfurt am Main branch					GBP 33,177.23	39,131.01	0.01
The Bank of New York Mellon SA/NV, Asset Servicing, Frankfurt am Main branch					USD 169,377.29	158,038.06	0.05
Other assets					926,910.16	0.31	
Dividend claims					206,100.19	0.07	
Withholding tax claims					720,809.97	0.24	
Other liabilities					-224,941.65	-0.08	
Management fee					-208,265.46	-0.07	
Custodian fee					-7,823.73	0.00	
Auditing expenses					-5,901.64	0.00	
Publication expenses					-2,950.82	0.00	
Fund assets					297,043,896.26	100.00 ¹⁾	

ODDO BHF Algo Sustainable Leaders CIW-EUR

Unit value	EUR	145.17
Issuing price	EUR	145.17
Redemption price	EUR	145.17
Units in circulation	Quantity	64,795

ODDO BHF Algo Sustainable Leaders CPW-EUR

Unit value	EUR	1,410.19
Issuing price	EUR	1,410.19
Redemption price	EUR	1,410.19
Units in circulation	Quantity	86,617

ODDO BHF Algo Sustainable Leaders DIW-EUR

Unit value	EUR	192.43
Issuing price	EUR	192.43
Redemption price	EUR	192.43
Units in circulation	Quantity	16,706

ODDO BHF Algo Sustainable Leaders CNW-EUR

Unit value	EUR	148.47
Issuing price	EUR	155.89
Redemption price	EUR	148.47
Units in circulation	Quantity	12,623

ODDO BHF Algo Sustainable Leaders CRW-EUR

Unit value	EUR	342.91
Issuing price	EUR	360.06
Redemption price	EUR	342.91
Units in circulation	Quantity	421,608

ODDO BHF Algo Sustainable Leaders DRW-EUR

Unit value	EUR	138.78
Issuing price	EUR	145.72
Redemption price	EUR	138.78
Units in circulation	Quantity	114,061

¹⁾ Small rounding differences may exist due to rounding of percentage figures.

CONTINUED: Statement of assets as at 30/06/2024

SECURITIES PRICES OR MARKET RATES

The Fund's assets have been valued on the basis of the most recently determined prices/market rates.

Foreign exchange rates (in equivalent quantities)

Swiss francs	CHF	1 EUR = 0.9630500	Norwegian krone	NOK	1 EUR = 11.4115000
Danish krone	DKK	1 EUR = 7.4574500	Swedish krona	SEK	1 EUR = 11.3500000
British pound	GBP	1 EUR = 0.8478500	US dollar	USD	1 EUR = 1.0717500

Transactions concluded during the reporting period that no longer appear in the statement of assets:

Description	ISIN	Quantity or units or currency in '000	Purchases or Additions	Sales or Disposals
EXCHANGE-TRADED SECURITIES				
Equities				
AIXTRON SE Namens-Aktien o.N.	DE000A0WMPJ6	QTY	0	19,905
Alfa Laval AB Namn-Aktier SK 2,5	SE0000695876	QTY	0	15,833
argenx SE Aandelen aan toonder EO 0,10	NL0010832176	QTY	0	10,869
Ashtead Group PLC Registered Shares LS 0,10	GB0000536739	QTY	0	44,230
Bankinter S.A. Acciones Nom. EO 0,30	ES0113679137	QTY	116,141	302,842
BE Semiconductor Inds N.V. Aandelen op Naam EO 0,01	NL0012866412	QTY	0	9,627
Christian Dior SE Actions Port. EO 2	FR0000130403	QTY	0	2,701
CRH PLC Registered Shares EO 0,32	IE0001827041	QTY	0	49,620
CRH PLC Registered Shares EO 0,32	IE0001827041	QTY	50,782	1,162
Diploma PLC Registered Shares LS 0,05	GB0001826634	QTY	0	41,061
Drax Group PLC Registered Shares LS 0,1155172	GB00B1VNSX38	QTY	0	291,370
Fastighets AB Balder Namn-Aktier B SK 0,16666	SE0017832488	QTY	282,346	282,346
Helvetia Holding AG Namens-Aktien SF 0,02	CH0466642201	QTY	0	17,520
Iberdrola S.A. Acciones Port. EO 0,75	ES0144580Y14	QTY	0	158,821
Jerónimo Martins, SGPS, S.A. Acções Nominativas EO 1	PTJMT0AE0001	QTY	0	43,163
K+S AG	DE000KSAG888	QTY	0	30,136
Kühne + Nagel Internat. AG Namens-Aktien SF 1	CH0025238863	QTY	0	3,855
Logitech International S.A. Namens-Aktien SF 0,25	CH0025751329	QTY	5,675	5,675
Merlin Properties SOCIMI S.A. Acciones Nominativas EO 1	ES0105025003	QTY	83,227	83,227
NatWest Group PLC Registered Shares LS 1,0769	GB00BM8PJY71	QTY	0	464,443
Partners Group Holding AG Namens-Aktien SF 0,01	CH0024608827	QTY	919	919
Ringkøbing Landbobank AS Navne-Aktier DK 1	DK0060854669	QTY	0	4,205
Sainsbury PLC, J. Registered Shs LS 0,28571428	GB00B019KW72	QTY	0	954,199
Siemens AG Namens-Aktien o.N.	DE0007236101	QTY	0	2,435
SIG Group AG Namens-Aktien SF 0,01	CH0435377954	QTY	0	50,180
Svenska Handelsbanken AB Namn-Aktier A (fria) SK 1,433	SE0007100599	QTY	90,915	90,915
Technip Energies N.V. Aandelen op naam EO 0,01	NL0014559478	QTY	0	177,609
Wise PLC Registered Shares LS 0,01	GB00BL9YR756	QTY	0	113,295
Other securities				
ACS, Act.de Constry Serv. SA Anrechte	ES0667050908	QTY	124,999	124,999
UNLISTED SECURITIES				
Other securities				
Iberdrola S.A. Anrechte	ES06445809R9	QTY	158,821	158,821

Overview of unit class characteristics	Minimum investment amount, EUR	Issuing surcharge, currently (stated in %) ²⁾	Management fee, currently (stated in % p.a.) ²⁾	Utilisation of earnings	Currency
ODDO BHF Algo Sustainable Leaders CIW-EUR	250,000	0.00	0.700	Accumulation	EUR
ODDO BHF Algo Sustainable Leaders CNW-EUR	100	5.00	0.900	Accumulation	EUR
ODDO BHF Algo Sustainable Leaders CPW-EUR	20,000,000	0.00	0.300	Accumulation	EUR
ODDO BHF Algo Sustainable Leaders CRW-EUR	100	5.00	1.400	Accumulation	EUR
ODDO BHF Algo Sustainable Leaders DIW-EUR	250,000	0.00	0.700	Distribution including interim distribution	EUR
ODDO BHF Algo Sustainable Leaders DRW-EUR	100	5.00	1.400	Distribution including interim distribution	EUR

²⁾ The maximum fee can be found in the current prospectus.

Notes pursuant to Section 7(9) of the German Capital Investment Accounting and Valuation Ordinance (KARBV)

Securities holdings as a percentage of Fund assets	98.88
Derivatives holdings as a percentage of Fund assets	0.00

Other disclosures

ODDO BHF Algo Sustainable Leaders CIW-EUR

Unit value	EUR	145.17
Issuing price	EUR	145.17
Redemption price	EUR	145.17
Units in circulation	Quantity	64,795

ODDO BHF Algo Sustainable Leaders CNW-EUR

Unit value	EUR	148.47
Issuing price	EUR	155.89
Redemption price	EUR	148.47
Units in circulation	Quantity	12,623

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Unit value	EUR	1,410.19
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Unit value	EUR	192.43
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Units in circulation	Quantity	16,706

ODDO BHF Algo Sustainable Leaders DRW-EUR

Unit value	EUR	138.78
Issuing price	EUR	145.72
Redemption price	EUR	138.78
Units in circulation	Quantity	114,061

Specification of procedures for the valuation of assets

Valuation

In accordance with the provisions of the German Capital Investment Accounting and Valuation Ordinance (KARBV), ODDO BHF Asset Management GmbH (ODDO BHF AM GmbH) as a capital management company (KVG) shall use suitable processes to update the valuation prices used in-house for all instruments held on a daily basis.

Valuation prices are maintained independently of trading.

To account for the diversity of the different instruments, the procedures used shall be presented to a pricing committee at regular intervals, reviewed and adjusted if necessary. The pricing committee has the following responsibilities and objectives:

Responsibilities

- Determination of the valuation processes and the price sources of the individual asset classes
- Regular review of the specified valuation/monitoring processes (e.g. in the case of missing prices, significant price movements, stale prices) and the preferred price sources
- Decisions on how to proceed in the case of valuations that deviate from the standard process
- Decisions on valuation procedures in special cases (e.g. illiquid securities)

Objectives

- Communication of the existing processes for determining the valuation prices to the departments involved
- Ongoing optimisation of the processes for determining the valuation prices

When set up, each instrument is assigned to a price supply process according to its individual characteristics. This includes the determination of the data supplier, the update interval, the selection of the price sources and the general procedure.

In addition to automated interface deliveries via Bloomberg and Reuters, other suitable price and valuation sources are also used to value instruments. This applies to cases where no adequate valuations are available from the standard price sources. In addition, valuations from arrangers (e.g. in the case of asset-backed securities) can be accessed. Standardised test routines for quality assurance have been implemented to ensure continuous high-quality price feeds.

Valuations of individual assets are carried out as follows:

Assets admitted to trading on a stock exchange or included in an organised market

Assets that are admitted to trading on a stock exchange or admitted to or included in another organised market and drawing rights are valued at their last available tradable price that allows for reliable valuation, unless otherwise specified below.

Assets not admitted to a stock exchange or included in an organised market or that have no tradable price

Assets that are not admitted to trading on stock exchanges or admitted to or included in another organised market or for which there is no tradable price available are valued at the current market value that is reasonable upon careful estimation in accordance with suitable valuation models and taking the current market conditions into account, unless otherwise specified below. Market value is considered to be the amount for which the asset concerned could be exchanged in a transaction between knowledgeable, willing and independent counterparties.

Unlisted debt securities and borrower's note loans (Schuldscheindarlehen)

Debt securities which are not admitted to trading on a stock exchange or admitted to or included in another organised market, such as unlisted bonds, commercial papers and certificates of deposit, and borrower's note loans, are valued based on the prices agreed for comparable debt securities and borrower's note loans and the fair market value of bonds issued by comparable issuers of a comparable maturity and interest rate, discounted to allow for the reduced liquidity as the case may be.

Money market instruments

In the case of money market instruments, the capital management company (KVG) may calculate the unit price, including future interest and interest components, up to and including the calendar day before the value date. The accrued interest per investment to be recorded on the income side must be taken into account. On the expenses side, all KVG services not yet due but which affect the unit price can also be included, such as management fees, custodian fees, auditing expenses, publication expenses etc.

Interest, income equivalent to interest and expenses for the money market instruments in the Fund (e.g. management fee, custodian fee, auditing expenses, publication expenses etc.) may be included up to and including the day before the value date.

Options and futures contracts

The options belonging to the Fund and the liabilities from options granted to third parties that are admitted to trading on a stock exchange or included in another organised market are each valued at their last available tradable price that allows for reliable valuation.

This also applies to receivables and liabilities from futures contracts sold for the account of the Fund. Any margin calls paid on behalf of the Fund are added to the value of the Fund, taking into account any valuation gains and valuation losses determined on the relevant exchange trading day.

Bank deposits, time deposits, investment units and loans

Bank deposits are valued in principle at their net value plus interest accrued.

Time deposits are valued at fair market value, provided they can be terminated at any time and are not refunded at nominal value plus interest when terminated.

Investment units are valued in principle at their last redemption price set or last available tradable price that allows for reliable valuation. If no such valuations are available, investment units are valued at their current fair market value as is reasonably assessed with care using appropriate valuation models, taking current market conditions into account.

Liabilities are valued at their redemption amount.

The redemption claims from lending activities are governed by the market value of the assets transferred on loan.

Assets denominated in foreign currencies

Assets denominated in foreign currencies are to be calculated on the day of valuation at the 5pm fixing time for World Market Rates (source: Datastream).

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

During the reporting period, there were no securities financing transactions and total return swaps in accordance with the aforementioned legal provision.

Düsseldorf, 1 July 2024

ODDO BHF Asset Management GmbH
The Management Board

Brief overview of the partners of ODDO BHF Algo Sustainable Leaders

ODDO BHF Asset Management GmbH

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CUSTODIAN

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MANAGEMENT

Nicolas Chaput

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

Dr Stefan Steurer

Bastian Hoffmann

Also member of the Administrative Board of
ODDO BHF Asset Management Lux

SUPERVISORY BOARD

Werner Taiber

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

Grégoire Charbit

Paris, Executive Board of ODDO BHF SE,
Frankfurt am Main and ODDO BHF SCA, Paris

Christophe Tadié

Frankfurt am Main, Executive Board of ODDO BHF SE and
ODDO BHF SCA, Chair of the Executive Board (CEO)
of ODDO BHF Corporates & Markets AG

Joachim Häger

Friedrichsdorf, Executive Board of ODDO BHF SE, Frankfurt am Main
and of ODDO BHF SCA, Paris, President of the Administrative Board of
ODDO BHF (Switzerland) AG, Zürich

Michel Haski

Lutry, independent supervisory board

Olivier Marchal

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

Monika Vicandi

Triesenberg, Executive Board of ODDO BHF SE, Frankfurt am Main

All information valid as at January 2024

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