Template periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective; provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

Product name:
ODDO BHF Green Planet

Legal entity identifier:
549300XKOCFKWWDCFC63

Sustainable investment objective

Did this financial product have a sustainable investment objective?

☒ Yes	☐ No
☒ It made **sustainable investments with an environmental objective**: 95.2% ☒ in economic activities that qualify as environmentally sustainable under the EU Taxonomy ☒ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy ☐ It made **sustainable investments with a social objective**: 0.0%	☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of N/A of sustainable investments ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy ☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy ☐ with a social objective ☐ It promoted E/S characteristics, but **did not make any sustainable investments**

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent was the sustainable investment objective of this financial product met?

The objective of the product is to invest in companies benefitting from the ecological transition but also companies contributing to the ecological transition through their products and/or services solutions.
To achieve its objective, during the financial year the product continuously invested in companies whose business model is contributing to the following four core themes, but non-exclusive: energy efficiency, sustainable mobility, low carbon energy, and the protection of natural resources.

The sustainability indicator used to measure the attainment of the sustainable investment objective was the share of the Sub-Fund that is deemed sustainable based on the “sustainable impact” field provided by MSCI and the computation method used by the Management Company. In this context, all investments whose sustainable impact revenue according to MSCI was above 5% and that respect the Manager's do not significant harm approach (DNSH) were considered as sustainable. Companies without sustainable impact revenue or with inconsistent data were considered by the Manager's ESG team based on the revenue alignment of these companies with the sustainable investment objectives of the Sub-Fund, as long as they respected the Manager's DNSH approach.

The Regulation (EU) 2020/852 (the “Taxonomy Regulation”) aims to establish the criteria for determining whether an economic activity is considered environmentally sustainable. This Fund may make investments in economic activities that contribute to the environmental objectives set out in the Article 9 of the Taxonomy Regulation: (a) climate change mitigation and climate change adaptation, (b) sustainable use and protection of water and marine resources, (c) the transition to a circular economy, (d) pollution prevention and control, (e) the protection and restoration of biodiversity and ecosystems.

At the date of the report, only two of the environmental objectives have been defined and only very limited activities are eligible to be screened against the EU technical screening criteria. The alignment of the economics activities of each company with the above objectives is measured to the extent that data is available to the Investment Manager. Given the low level of coverage in relation to the companies' current disclosures, we are not in a position to present relevant information for each of the environmental targets set out in Article 9 of Regulation (EU) 2020/852. Depending on the investment opportunities available, the Fund may contribute to any of the above environmental objectives and may not at all times contribute to all of the objectives.

No reference benchmark has been designated for the purpose of attaining the sustainable investment objective.

95.2% of the fund investments were aligned with sustainable investments as of 31/12/2023 and 2.3% aligned with the EU Taxonomy.

The indicators have not been subject to an assurance provided by an auditor or a review by a third party.

How did the sustainability indicators perform?

Benchmark: MSCI ACWI Climate Change NR USD
The benchmark is not intended to be aligned with environmental and social ambitions as promoted by the fund.

	31/10/2023
Sustainable investments	95.2%
Not sustainable investments (cash, derivatives, and other ancillary assets)	4.8%
Green Share	87.5%

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

…and compared to previous periods?

	31/10/2022
Sustainable investments	90.3%
Not sustainable investments (cash, derivatives, and other ancillary assets)	9.7%
Green Share	87.9%

How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Manager applied its do not significant screening based on the following criteria:

- Rating exclusions: The Sub-Fund only invested in companies with a MSCI ESG Score of BB or better.
- Sector and norm-based exclusions:

- The Sub-Fund applied the common exclusion framework as detailed in the Management Company’s exclusion policy, which is available at am.oddo-bhf.com. This framework covers coal, oil and non-conventional weapons in particular.

- Other exclusions applied:

  - regarding energy-related activities (nuclear energy, conventional oil and gas, coal, unconventional oil and gas (shale oil, shale gas, oil sands and tar sands)): see the Management Company's exclusion policy.
  - for other activities (conventional weapons, tobacco, adult entertainments, GMO, alcohol and Gambling) companies are excluded if their involvement is greater than 5% of their revenues.

- Principal adverse impact consideration: The Management Company defined controlling rules (pre-trade) for some significantly harming activities selected: exposure to controversial weapons (PAI 14 and 0 % tolerance), activities negatively affecting biodiversity-sensitive areas (PAI 7 and 0 % tolerance) and serious violations of UN Global Compact principles and Organization for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises (PAI 10 and 0 % tolerance).
- Strong controversies according to MSCI: companies having sustainable investments according to MSCI,

but with strong controversies were excluded from the sustainable investment computation, The MSCI Controversies Score provided an assessment of controversial events and their severity on a scores range between zero (very severe) to 10 (no recent incidents). The investment universe of the Sub-Fund was restricted to companies with a MSCI ESG Controversies Score of 1 or above.

We confirm that all mandatory PAI from Table I of the RTS were taken into account and that we consider all provided that we have enough data on them.

How were the indicators for adverse impacts on sustainability factors taken into account?

We confirm that all mandatory PAI from Table I of the RTS were taken into account and that we consider all provided that we have enough data on them. The Manager considered the adverse impact through the external rating methodology used, namely MSCI ratings, through their assessment of specific environmental, social and governance criteria in relation to the PAI indicators. For example, MSCI ratings integrated in its internal ESG methodology the carbon risk assessment through the evolution of the Scope 1, 2 and 3 emissions for each company that is rated. It also looks at the gender diversity at the board and management level when analyzing the diversity criterion. The PAI result will therefore have an impact on the final ESG rating of the company. In addition, some indicators (PAI 7, PAI 10, PAI 14) were based on negative exclusion lists that prohibited any investments.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes, the investments were aligned with the UN Global compact based on an internal exclusion list relying on external and internal assessments. Nevertheless, the OECD Guidelines for Multinational Enterprises ant the UN Guiding Principles on Business and human rights have not been directly considered, but indirectly through MSCI ESG ratings methodology. More information on the methodology is available here: https://www.msci.com/our-solutions/esg-investing/esg-ratings.

How did this financial product consider principal adverse impacts on sustainability factors?

PAI indicators are integrated into the sustainability analysis framework and also are part of the DNSH screening. As described above, the DNSH screening is a binding analysis based on which companies' activities or practices may have significant negative impact: exclusions of activities, weak ESG ratings or UNGC breach are among the exclusions applied to screen DNSH. PAI indicators are continuously considered by these financial products.

The Fund obtained the following results for the PAI:

PAI	31.10.23	Coverage
1. Scope 1 GHG emissions	4543,3	94,4%
1. Scope 2 GHG emissions	2159,1	94,4%
1. Scope 3 GHG emissions	25260,4	94,4%
2. Total GHG emissions	32062,3	94,4%
3. Carbon footprint	361,8	94,4%
4. GHG intensity of investee companies	918,2	94,4%
5. Share of investments in companies active in the fossil fuel sector	6,7%	94,4%
6. Share of non-renewable energy consumption and production	72,2%	68,7%
7. Energy consumption intensity per high impact climate sector	6,9	6,7%
8. Activities negatively affecting biodiversity-sensitive areas	0,0	94,4%
9. Emissions to water	0,0	0,0%
10. Hazardous waste and radioactive waste ratio	0,4	29,3%
11. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0,0%	94,4%
12. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	39,5%	94,4%
13. Unadjusted gender pay gap	3,4%	12,9%
14. Board gender diversity	34,2%	94,4%

15. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0,0%	94,4%

What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01/11/2022 - 31/10/2023

Largest investments	Sector*	% Assets**	Country
Microsoft Corp	Information Technology	3,56%	USA
Waste Connections Inc	Industrials	3,55%	USA
Republic Services Inc	Industrials	3,31%	USA
Quanta Services Inc	Industrials	3,21%	USA
Hydro One Ltd	Utilities	3,11%	Canada
Iberdrola Sa	Utilities	3,02%	Spain
Aecom	Industrials	2,78%	USA
Stantec Inc	Industrials	2,65%	Canada
American Water Works Co Inc	Utilities	2,55%	USA
Linde Plc	Materials	2,51%	Ireland
Sse Plc	Utilities	2,41%	UK
Johnson Controls Internation	Industrials	2,38%	USA
Ansys Inc	Information Technology	2,33%	USA
Samsung Sdi Co Ltd	Information Technology	2,24%	Korea
Edp-Energias De Portugal Sa	Utilities	2,12%	Portugal

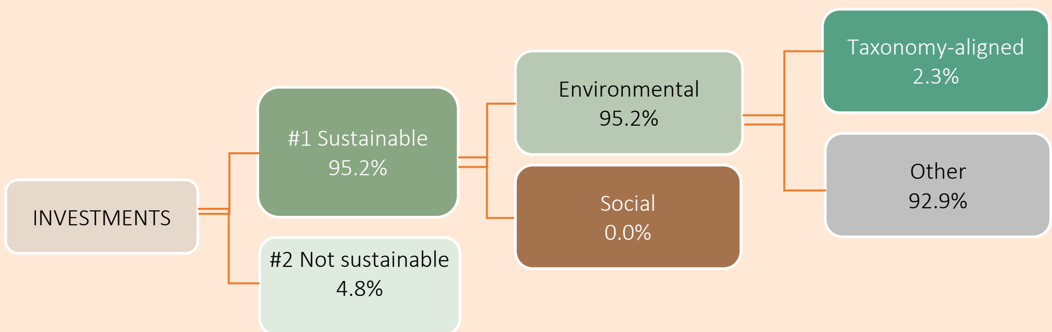
* 31/10/2023, the Fund's total exposure to fossil fuels was 0.0% with coverage of 0.0%

** Calculation method: Average of investments based on four inventories covering the reference financial year (3-month rolling)

What was the proportion of sustainability-related investments?

95.2% of the fund investments were aligned with sustainable investments and 2.3% wer aligned with the EU Taxonomy at end 31/12/2023. At end 31/12/2022, 90.3% of the fund's investments were aligned with sustainable investments and 0.0% were aligned with the EU Taxonomy.

- ***What was the asset allocation?****



#1 Sustainable covers sustainable investments with environmental or social objectives.
#2 Not sustainable includes investments which do not qualify as sustainable investments.

#2 Not sustainable include 4.8% cash, 0.0% derivatives and 0.0% investments that are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

*Calculation of asset allocation: the denominator is the total net value of the portfolio (at the end of the financial year).

In which economic sectors were the investments made?

Sectors*	% Assets**
Industrials	38,7%
Information Technology	25,0%
Utilities	12,9%
Materials	11,0%
Consumer Discretionary	6,7%
Consumer Staples	1,0%
Cash	4,8%

* At 31/10/2023, the Fund's total exposure to fossil fuels was 0.0% with coverage of 0.0%.
**Calculation method: based on inventories as of fiscal year end.

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As a result of its sustainable objective, this Fund may make investments in economic activities that contribute to the environmental objectives set out in the Article 9 of the Taxonomy Regulation: (a) climate change mitigation and climate change adaptation, (b) sustainable use and protection of water and marine resources, (c) the transition to a circular economy, (d) pollution prevention and control, (e) the protection and restoration of biodiversity and ecosystems.

The alignment of the economics activities of each company with the above objectives is measured to the extent that data is available to the Investment Manager. Based on data from investee companies and the Fund Manager's data provider (MSCI), Taxonomy-aligned investments amounted to 2.3% at the end of the financial year.
The indicators have not been subject to an assurance provided by an auditor or a review by a third party.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Taxonomy-aligned activities are expressed as a share of:

- **turnover**, reflecting the share of revenue from green activities of investee companies

- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-**operational expenditure** (OpEx) reflecting green operational activities of investee companies.

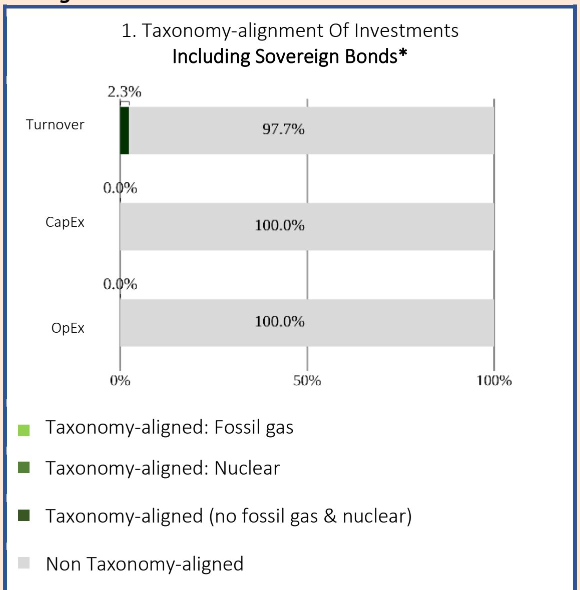
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU taxonomy[1]?

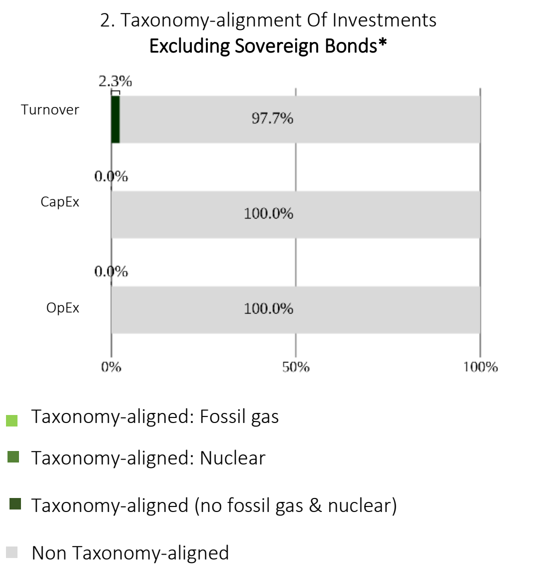
☐ Yes

☐ In fossil gas ☐ In nuclear energy

☒ No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy.As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





This graph represents 100.0% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

What was the share of investments made in transitional and enabling activities?

The proportion of investments made in transitional and enabling activities is 0%.

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

This investment did not comply with the minimum percentage aligned with EU taxation due to a lack of data and because this assessment, mentioned in the pre-contractual report, only came into force in 2023 for this sub-fund.

[1] Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change '("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory not on the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under EU Taxonomy.

What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 92.9%.

The Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned to the EU Taxonomy.

What was the share of socially sustainable investments?

The Fund did not have any socially sustainable investments.

What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

The Fund aims at investing only in equity securities qualifying as sustainable investment.

For technical or hedging purposes, the fund may, up to 10% of its total assets, hold Cash Equivalents appropriate to provide for redemptions or to meet other liquidity needs and derivatives for currency risk management purposes. Due to the technical and neutral nature of the asset, such investments are not considered as investment and thus no social or environmental safeguards are applied.

What actions have been taken to attain the sustainable investment objective during the reference period?

The Manager applied its do not significant screening based on the following criteria:

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- Sector and norm-based exclusions:

- The Sub-Fund applied the common exclusion framework as detailed in the Management Company's exclusion policy, which is available at am.oddo-bhf.com. This framework covers coal, oil and non-conventional weapons in particular.

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The cumulation of the above actions conducted to an exclusion of more than 20% of the investment universe.

How did this financial product perform compared to the reference sustainable benchmark?

The Sub-Fund follows the MSCI ACWI Climate Change NR USD Index as its benchmark. The Benchmark is a specialized ESG index which considers in its composition or calculation methodology the ESG characteristics of the Sub-Fund.

Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

- ***How did the reference benchmark differ from a broad market index?***

Not applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?***

Not applicable
The Sub-Fund's benchmark is not a broad market index, but re-weighted to reflect using the MSCI Low Carbon Transition score.

- ***How did this financial product perform compared with the reference benchmark?***

	Fund	Benchmark
Sustainable investments	95.2%	47.8%
MSCI ESG rating	AA	A
ESG coverage	99.1%	98.7%
Green Share	87.5%	45.9%
Green Share coverage	91.8%	45.8%

- ***How did this financial product perform compared with the broad market index?***

Not applicable.