Periodic disclosure for the financial products referred to in Article 9(1) to (4a) of Regulation (EU) 2019/2088 and Article 5(1) 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.

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

Product name: ODDO BHF Green Bond

Legal Entity Identifier (LEI): 529900W4IPS4XZPNQZ56

Sustainable investment objective

Did this financial product have a sustainable investment objective?

☒ **Yes**

☒ It made **sustainable investments with an environmental objective**: 98.90%

- ☒ 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%

☐ **No**

☐ 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**.

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

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The sustainable objective of the Fund is to make a positive contribution to climate and environmental protection. ODDO BHF Green Bond therefore invests up to 100% of its assets in Green Bonds from international issuers. Green Bonds are interest-bearing bonds whose issue proceeds are used to fund or refinance new or existing environmental or climate protection projects. These support the transition to a carbon-neutral economy. The Fund may also invest up to 10% of its assets in Sustainability Bonds. Sustainability Bonds are interest-bearing bonds whose issue proceeds are used to fund or refinance a combination of green and social projects. We prioritise Sustainability Bonds that focus on financing green projects. The underlying investments, with the exception of cash and derivatives, were considered sustainable investments contributing to the environmental objective described in the Fund's pre-contractual disclosures, as 98.90% of the Fund was invested in Green Bonds.

How did the sustainability indicators perform?

	30 September 2025	
	Fund	**Share of analysed securities in %**
ESG ranking (/5) *	4.0	94.4
Weighted average E ranking (/5) *	4.0	94.4
Weighted average S ranking (/5) *	2.7	94.4
Weighted average G ranking (/5) *	3.8	94.4
Weighted average carbon intensity (tons of CO_2 equivalent per EUR million of turnover)	101.7	100.0
Sustainable investments under Art. 2(17) SFDR (%)	98.90	93.9
Taxonomy-aligned investments (%)	11.8	22.6
Use of fossil fuels (%) **	3.2	95.6
Use of carbon-free solutions ("green proportion") (%) ***	26.3	95.6

*1/5 is high risk and 5/5 is high opportunity
**Sum of the weightings of the companies in the portfolio whose turnover is partly generated through the use of fossil fuels
***Sum of the weightings of the companies in the portfolio whose turnover is partly generated through the use of carbon-free solutions (renewable energies, sustainable mobility, etc.)

...and compared to previous periods?

	30 September 2024	
	Fund	**Share of analysed securities in %**
ESG ranking (/5) *	4.2	94.7
Weighted average E ranking (/5) *	4.1	94.7
Weighted average S ranking (/5) *	2.9	94.7
Weighted average G ranking (/5) *	4	94.7
Weighted average carbon intensity (tons of CO_2 equivalent per EUR million of turnover)	133.1	100.0
Sustainable investments under Art. 2(17) SFDR (%)	99.32	94.1
Taxonomy-aligned investments (%)	0.0	0.0
Use of fossil fuels (%) **	2.3	2.3
Use of carbon-free solutions (“green proportion”) (%) ***	31.7	31.9

*1/5 is high risk and 5/5 is high opportunity
**Sum of the weightings of the companies in the portfolio whose turnover is partly generated through the use of fossil fuels
***Sum of the weightings of the companies in the portfolio whose turnover is partly generated through the use of carbon-free solutions (renewable energies, sustainable mobility, etc.)

	30 September 2023	
	Fund	**Share of analysed securities in %**
ESG ranking (/5) *	4.2	91.4
Weighted average E ranking (/5) *	4.1	91.4
Weighted average S ranking (/5) *	2.9	91.4
Weighted average G ranking (/5) *	3.9	91.4
Weighted average carbon intensity (tons of CO_2 equivalent per EUR million of turnover)	148.1	100.0
Sustainable investments under Art. 2(17) SFDR (%)	99.6	100.0
Taxonomy-aligned investments (%)	0.0	0.0
Use of fossil fuels (%) **	3.3	3.3
Use of carbon-free solutions (“green proportion”) (%) ***	28.9	29.0

*1/5 is high risk and 5/5 is high opportunity
**Sum of the weightings of the companies in the portfolio whose turnover is partly generated through the use of fossil fuels
***Sum of the weightings of the companies in the portfolio whose turnover is partly generated through the use of carbon-free solutions (renewable energies, sustainable mobility, etc.)

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

The manager conducted its “do no significant harm” screening on the basis of the following criteria:

- Assessment of the quality of green, social and sustainable bonds while evaluating for “significant harm”.
- ESG integration: Assessment of sustainability risks in the investment process with consideration of ESG (environmental, social and governance) characteristics;
- Normative screening, including the UN Global Compact and controversial weapons;
- Sector exclusions and a best-in-universe approach.

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.

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

Some indicators (PAI 7, PAI 10, PAI 14) are based on lists of negative exclusion criteria that prohibit any investment, while other PAIs (PAI 1, PAI 2, PAI 3, PAI 5, PAI 6 and PAI 9) are monitored by portfolio managers as part of the due diligence process and, as far as possible, improved as part of the fund management process, but without any specific requirements.

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

Yes, investments were aligned with the UN Global Compact on the basis of an internal exclusion list that draws on external and internal assessments.
However, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are not considered directly, but rather indirectly via the MSCI ESG rating method.

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

The fund manager applied pre-trade rules to three PAIs:

1. Exposure to controversial weapons (PAI 14 and 0% tolerance),
2. Activities negatively affecting biodiversity-sensitive areas (PAI 7 and 0% tolerance)
3. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises (PAI 10 and 0% tolerance).

In addition, the fund manager referred to other PAIs in its ESG analysis for companies, where such information was available but there were no automatic exclusion criteria.

ESG analysis included monitoring of greenhouse gas emissions (PAI 1), exposure to companies active in the fossil fuel sector (PAI 4), share of non-renewable energy consumption and generation (PAI 5), energy consumption intensity per high impact climate sector (PAI 6), the lack of processes and compliance mechanisms to monitor compliance with the UN Global Compact principles and the OECD Guidelines for Multinational Enterprises (PAI 11), the unadjusted gender pay gap (PAI 12) and board gender diversity (PAI 13).

The fund manager also referred to two other PAIs: Deforestation (additional PAI 15) and lack of a human rights policy (additional PAI 9).

Where the Fund invested in sovereign bonds, the fund manager's ESG model incorporated the two main PAIs into its ESG analysis: Greenhouse gas emission intensity (PAI 15) and investee countries subject to social violations (PAI 16).

The indicators for adverse impacts on sustainability factors were also considered in relation to the corresponding projects financed by the Green Bonds and the

Sustainability Bonds, provided that sufficient data was available and accessible to conduct the analysis.

	Principal Adverse Impact [PAI]	30 September 2025	Proportion of securities analysed (%)
1.	Scope 1 GHG emissions (per EUR million)	718.92	48.36
	Scope 2 GHG emissions (per EUR million)	478.20	48.36
	Scope 3 GHG emissions (per EUR million)	7,188.62	48.36
1.	Total GHG emissions (per EUR million)	8,668.83	48.36
2.	Carbon footprint (per EUR million)	162.93	48.36
3.	GHG intensity of investee companies (per EUR million)	581.49	48.36
4.	Exposure to companies active in the fossil fuel sector (%)	7.25	47.87
5.	Share of non-renewable energy consumption and production (%)	54.66	47.87
6.	Energy consumption intensity per high impact climate sector (%)	1.91	13.33
7.	Activities negatively affecting biodiversity-sensitive areas (%)	1.74	47.87
8.	Emissions to water (%)	0.00	0.96
9.	Hazardous and radioactive waste ratio (%)	0.22	43.14
10.	Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises (%)	0.00	47.87
11.	Lack of processes and compliance mechanisms to monitor compliance with UNGC principles and OECD Guidelines for Multinational Enterprises (%)	1.40	47.87
12.	Unadjusted gender pay gap (%)	13.36	41.29
13.	Board gender diversity (%)	43.78	44.08
14.	Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons, and biological weapons) (%)	0.00	48.36

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: 1 October 2024 – 30 September 2025

Largest investments	Sector	Assets*	Country
Government Of Italy 4.00% 10/2031	Treasuries	5.70%	Italy
Government Of Spain 1% 07/2042	Treasuries	3.20%	Spain
Government Of Germany 2.3% 02/2033	Treasuries	3.10%	Germany
France (Govt Of) 1.75% 06/2039	Treasuries	2.90%	France
Government Of United Kingdom 0.88% 07/2033	Treasuries	2.50%	United Kingdom
European Union 2.63% 02/2048	Supranational	2.10%	Belgium

Government Of Austria 2.9% 05/2029	Treasuries	2.10%	Austria
Landwirtschaftliche Rentenbank 0.00% 06/2031	Government guaranteed	2.00%	Germany
European Union 1.25% 02/2043	Supranational	2.00%	Belgium
Landwirtschaftliche Rentenbank 1.9% 07/2032	Government guaranteed	1.80%	Germany
Government Of Italy 4.00% 04/2035	Treasuries	1.80%	Italy
Bpce Sfh Sa 1.75% 05/2032	Mortgages	1.60%	France
Belgium Kingdom 1.25% 04/2033	Treasuries	1.40%	Belgium
European Union 0.4% 02/2037	Supranational	1.40%	Belgium
European Union 2.75% 02/2033	Supranational	1.30%	Supranational

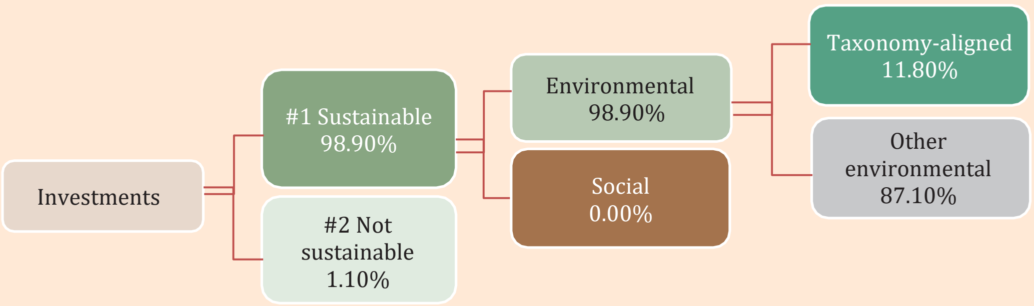
* Calculation method: based on the average of assets at four times during the Fund's financial year.

What was the proportion of sustainability-related investments?

The Fund has 98.90% sustainable investments, 11.80% EU Taxonomy-aligned investments and 87.10% environmental investments that are not EU Taxonomy-aligned.

Asset allocation describes the share of investments in specific assets.

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.

Other investments consist of 0.6% cash instruments and 0.5% instruments without an ESG rating.

In which economic sectors were the investments made?

Sectors	Assets as at 30 September 2025
Treasuries	32.1%
Banking	16.9%
Utilities	9.9%
Supranational	9.6%
Electricity	8.5%
Mortgages	4.7%
Consumer cyclicals	4.3%
Government guaranteed	3.8%

Real estate	3.1%
Insurance	2.4%
Local authorities	2.3%
Other financials	0.9%
Capital goods	0.7%
Natural gas	0.3%
Loans – public sector	0.1%
Cash	0.6%

The weight of investments in companies that generate income from the exploration, mining, extraction, manufacture, processing, storage, refining or distribution, including transportation, storage and trade of fossil fuels, is 3.16%.

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

Based on the available data, 11.80% of the investments were aligned with the EU Taxonomy (data published by companies or data from the data supplier (MSCI)).

With regards to alignment with the EU Taxonomy, the criteria for **fossil gas** include restricting emissions and conversion to renewable energy or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules.

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

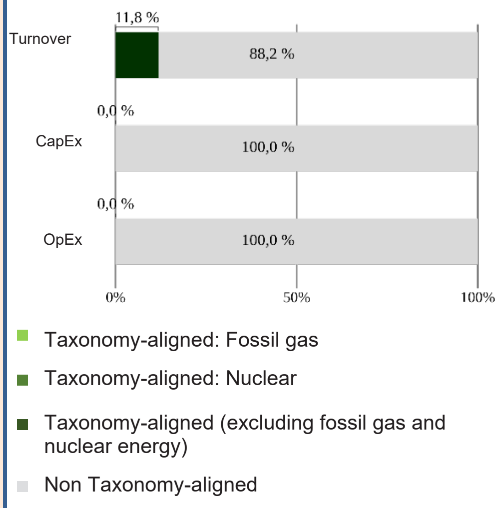
☒ No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no suitable method for determining the Taxonomy compliance of government bonds*, the first chart shows Taxonomy compliance in relation to all investments made by the financial product including government bonds, while the second chart shows Taxonomy compliance only in relation to investments made by the financial product that do not include government bonds.

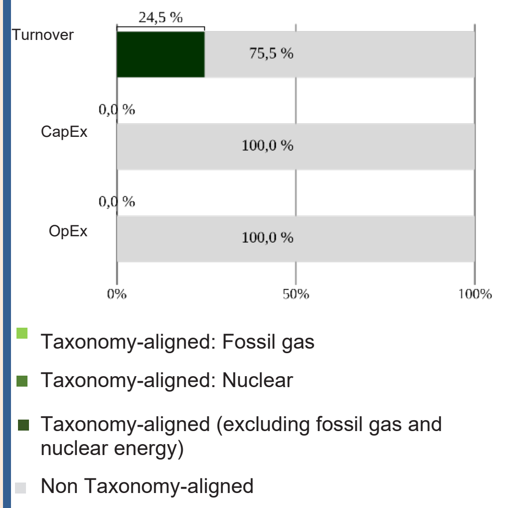
[1] Activities in the field of fossil gas and/or nuclear energy are only aligned with the EU Taxonomy if they contribute to mitigating climate change ("climate protection") and do no significant harm to any of the objectives of the EU Taxonomy. The full criteria for economic activities in the field of fossil gas and nuclear energy which are aligned with the EU Taxonomy are defined in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:
- **operational expenditure** (OpEx) reflecting green operational 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.

1. Taxonomy-alignment of investments **including sovereign bonds***



2. Taxonomy-alignment of investments **excluding sovereign bonds***



This graph represents 48.1% 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 activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

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

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

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

This information is contained in the tables "How did the sustainability indicators perform?" on page 3.

Are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

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

The proportion of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy was 87.10%.

What was the share of socially sustainable investments?

The Fund did not make any sustainable investments with a social objective.

What investments are included under "Not sustainable", what is their purpose and are there any minimum environmental or social safeguards?

"Not sustainable" includes cash, derivatives and other auxiliary investments. Given the profile of these non-sustainable assets, minimum environmental or social safeguards were not considered. There were no environmental and social safeguards as these investments cannot be assessed against environmental or social criteria.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The sustainable objective of the Fund is to make a positive contribution to climate and environmental protection. ODDO BHF Green Bond therefore invests up to 100% of its assets in Green Bonds from international issuers. Green Bonds are interest-bearing bonds whose issue proceeds are used to fund or refinance new or existing environmental or climate protection projects. These support the transition to a carbon-neutral economy. The Fund may also invest up to 10% of its assets in Sustainability Bonds. Sustainability Bonds are interest-bearing bonds whose issue proceeds are used to fund or refinance a combination of green and social projects.

We prioritise Sustainability Bonds that focus on financing green projects.
The following measures were taken during the period under review:

- The bonds were subjected to an internal research process to verify compliance with the basic principles for Green Bonds.
- In addition, Green Bond classification was based on research conducted by Bloomberg MSCI using the Green Bond Principles (GBP) of the International Capital Market Association (ICMA).
- We prioritised Green Bonds that focus on financing green projects.

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

The Fund uses the Bloomberg MSCI Euro Green Bond TR Index for the selection of securities. However, it does not seek to replicate this index, which does not represent an ESG benchmark for this Fund.

How does the reference benchmark differ from a broad market index?

The constituents of the aforementioned index are selected based on MSCI ESG research to ensure that the debt instruments in the index have a real impact on environmental projects. MSCI ESG Research therefore analyses the use of proceeds, project valuation, management of proceeds and the reporting of securities to ensure the index is eligible.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

The investment process incorporates MSCI ESG Research analysis, on which the index is also based. The composition of the index is based on in-depth analysis by the index provider. It is fully aligned with the Fund's environmental objectives and therefore differs from a broad market index for debt securities.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

The above index does not constitute an ESG benchmark.

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

The above index does not constitute an ESG benchmark.

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

The above index does not constitute an ESG benchmark.