

PURPOSE

This document provides you with key information about this investment product. It is not marketing material. This information is required by law to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.

PRODUCT

Name: ODDO BHF Green Bond DP-EUR

Manufacturer: ODDO BHF Asset Management GmbH

ISIN: DE000A2JQGY8

Website: am.oddo-bhf.com

Further information can be obtained by calling: +49 211 23924-01

The fund is a UCITS fund established in Germany. It is managed by ODDO BHF Asset Management GmbH (the "Company"). The Company is part of the ODDO BHF Group.

The German Federal Financial Supervisory Authority (*Bundesanstalt für Finanzdienstleistungsaufsicht* – BaFin) is responsible for the supervision of ODDO BHF Asset Management GmbH in relation to the key information document.

Date of preparation of this key information document: 12/02/2024

WHAT IS THIS PRODUCT?

TYPE

The fund is a UCITS fund established in Germany.

This unit class is intended specifically for institutional investors who have previously signed an agreement with the asset management company. The minimum investment is EUR 2 million. The returns achieved by this unit class are distributed on an annual basis.

TERM

The fund was established for an indefinite period. The Company is entitled to terminate its management of the fund, subject to a notice period of six months, by way of an announcement in the German Federal Gazette and in the annual or half-yearly report. In principle, units in the fund can be redeemed on each valuation day. The Company may suspend the redemption of units if deemed necessary under exceptional circumstances, taking into account the interests of investors, or restrict the redemption of units if the investors' redemption requests exceed a predefined threshold above which such requests can no longer be carried out in the interest of all investors as a whole.

OBJECTIVES

ODDO BHF Green Bond is an actively managed fund, investing up to 100% of assets in Green Bonds from international issuers. Green Bonds are interest-bearing bonds where the funds obtained through the issue are used to fund or refinance new or existing environmental or climate protection projects. They support the transition to a climate-neutral economy. The bonds are subject to an internal research process to verify and classify their compliance with the basic principles for Green Bonds. In addition, classification as a Green Bond is based on research provided by Bloomberg MSCI applying the Green Bond Principles (GBP) of the International Capital Market Association (ICMA). The GBP promote integrity in the bond market through guidelines for the transparency, disclosure and reporting of information made available by issuers. This specifically analyses the use and management of issue proceeds, the project evaluation and selection process, and reporting. The Fund may also invest up to 25% of 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.

Selection is also made on the basis of internal research and the Sustainability-Linked Bond Principles of the ICMA.

At least 90% of the issuers of Green Bonds and Sustainability Bonds must have an internal ESG rating. This rating is divided into categories 1 - 5, whereby 5 is the best and 1 is the worst rating: Strong ESG opportunity (5), ESG opportunity (4), neutral ESG risk (3), moderate ESG risk (2) and high ESG risk (1). Bonds must also have a minimum issuer rating of B-/B3. The Fund also aims for ongoing hedging against currency risks. The fund uses the Bloomberg MSCI Euro Green Bond TR Index** as its benchmark index, but does not seek to replicate it. Instead, the active investment process and issuer selection are based on an analysis of the bonds available for purchase and a credit analysis of the relevant issuers. The individual assets are selected and weighted on the basis of various internal criteria designed to analyse Green and Sustainability Bonds.

The objective behind investing in ODDO BHF Green Bond is to outperform the Bloomberg MSCI Euro Green Bond TR Index while also making a positive contribution to climate and environmental protection.

The fund is an Article 9 fund under SFDR***.

The Bank of New York Mellon SA/NV, Asset Servicing, Frankfurt am Main branch, is the depositary for this fund.

You can find further practical information (in English) on the fund, the prospectus, annual and semi-annual reports and the current issue and redemption prices free of charge on our website am.oddo-bhf.com.

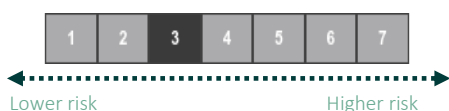
INTENDED RETAIL INVESTOR

The fund is aimed at all investors whose objective is wealth creation and/or optimisation. Investors should be in a position to sustain fluctuations in value and considerable losses and should need no guarantee that the original amount invested will be returned. In some circumstances, the fund may not be suitable for investors who wish to liquidate their investment in the fund within five years. The Company's assessment does not constitute investment advice. Its purpose is to give investors an initial indication of whether the fund is appropriate for them, given their level of experience, risk appetite and investment horizon.

INSURANCE BENEFITS AND COSTS

Insurance costs are not included in the calculations.

WHAT ARE THE RISKS AND WHAT COULD I GET IN RETURN?



The risk indicator assumes you keep the product for five years. The actual risk can vary significantly if you cash in at an early stage and you may get back less

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movements in the markets or because we are not able to pay you. We have classified the risk of this product as 3 on a scale of 1 to 7, whereby 3 corresponds to a medium-low risk class. The risk of potential losses from future performance is assessed as medium-low. It is extremely unlikely that the ability to execute your redemption request will be jeopardised by unfavourable market conditions.

- **Creditworthiness risk:** The fund invests in bonds. If the creditworthiness of individual issuers decreases or they become insolvent, the value of their bonds will fall.

- **Operational risk, including custody risks:** Mistakes and misunderstandings made during management and custody processes could have an adverse effect on the fund's performance.

- **Risks associated with the use of derivatives:** Derivatives are financial futures that are based on underlying assets such as equities, bonds, interest rates, indices and commodities and are dependent on the performance of these underlyings. The Fund may use derivatives for hedging purposes or to increase the Fund value. Gains or losses may occur depending on the performance of the underlying asset.
- **Currency risks:** The fund also invests outside the eurozone. The value of the currencies in which these investments are made may fall against the euro.

A detailed description of all risks can be found in the fund's Prospectus under "Risk Information". This product does not include any protection from future market performance so you could lose some or all of your investment.

PERFORMANCE SCENARIOS

The amount you ultimately receive with this product will depend on future market performance. Future market performance is uncertain and cannot be predicted with any certainty. The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the product over the last 10 years. Markets could develop very differently in the future.

Recommended holding period: 5 years
Example investment: EUR 10,000

| Scenarios | | If you exit after 1 year | If you exit after 5 years |
|---------------------|--|--------------------------|---------------------------|
| Minimum | There is no minimum guaranteed return. You could lose some or all of your investment. | | |
| Stress | What you might get back after costs | EUR 7,470 | EUR 6,770 |
| | Average return each year | -25.3% | -7.5% |
| Unfavourable | What you might get back after costs | EUR 8,000 | EUR 8,390 |
| | Average return each year | -20.0% | -3.4% |
| Moderate | What you might get back after costs | EUR 10,030 | EUR 10,570 |
| | Average return each year | 0.3% | 1.1% |
| Favourable | What you might get back after costs | EUR 12,130 | EUR 11,860 |
| | Average return each year | 21.3% | 3.5% |

The figures shown include all the costs of the product itself, but may not include all the costs that you pay to your advisor or distributor, or the costs of your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back. The stress scenario shows what you might get back in extreme market conditions.

The unfavourable scenario occurred for an investment between December 2020 and December 2023. The moderate scenario occurred for an investment between January 2017 and January 2022. The favourable scenario occurred for an investment between August 2014 and August 2019.

WHAT HAPPENS IF COMPANY IS UNABLE TO PAY OUT?

The default of the Company will have no direct impact on your payment, as in the event of insolvency, legal provisions stipulate that the fund will not form part of the insolvency estate but will remain independent.

WHAT ARE THE COSTS?

The person selling you or advising you on this product may charge you additional costs. If so, this person will inform you of these costs and show you the impact that these costs will have on your investment.

COST OVER TIME

The tables illustrate the amounts that will be deducted from your investment to cover various types of costs. These amounts depend on how much you invest, how long you hold the product for, and how well the product performs. The amounts presented here illustrate the example of a specific investment amount and differing potential investment periods. We have used the following assumptions:

- In the first year you would be reimbursed the invested amount (0% annual return). For other holding periods, we have assumed that the product performs in line with the moderate scenario;
- EUR 10,000 invested.

Scenarios

| | If you exit after 1 year | If you exit after 5 years |
|---------------------|--------------------------|---------------------------|
| Total costs | EUR 37 | EUR 195 |
| Annual cost impact* | 0.4% | 0.4% |

*This illustrates how costs reduce your return each year over the holding period. For example it shows that if you exit at the end of the recommended holding period your average return per year is projected to be 1.5% before costs and 1.1% after costs.

We may share part of the costs with the person selling you the product to cover the services they provide to you. They will inform you of the amount.

COMPOSITION OF COSTS

| One-off costs upon entry or exit | | If you exit after 1 year |
|---|---|--------------------------|
| Entry costs | 0.0% of the amount you pay when you initiate this investment. These costs are already included in the price you pay. This includes distribution costs. This is the maximum amount you will be charged. The person selling you the product will inform you of the actual charge. | EUR 0 |
| Exit costs | We do not charge an exit fee for this product. | EUR 0 |
| Ongoing costs taken each year | | |
| Management fees and other administrative or operating costs | 0.3% of the value of your investment per year. This is an estimate based on actual costs over the last year. | EUR 27 |
| Transaction costs | 0.1% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on how much we buy and sell. | EUR 10 |
| Incidental costs taken under specific conditions | | |
| Performance fees | None | EUR 0 |

HOW LONG SHOULD I HOLD IT AND CAN I TAKE MONEY OUT EARLY?

Recommended holding period: 5 years

This product is suitable for long-term investments. Information regarding the redemption of units can be found in the section “What is this product?” under “Term”.

HOW CAN I COMPLAIN?

If you have any complaints, please contact ODDO BHF Asset Management GmbH, Client services, Herzogstraße 15, 40217 Düsseldorf; kundenservice@oddo-bhf.com. Any complaints regarding the person who advised on or sold you this product should be addressed directly to that person.

OTHER RELEVANT INFORMATION

The fund is subject to German investment tax law. This may have an impact on the taxation of your income from this fund. Furthermore, other tax regulations may be relevant depending on your personal circumstances. If in doubt, consult a tax advisor.

You can find information regarding performance over the last 10 years on our website: www.am.oddo-bhf.com. If the unit class was launched less than 10 years ago, performance is presented for all complete calendar years since launch. The calculations of previous performance scenarios, updated monthly, can be found at am.oddo-bhf.com. For more information on the Fund’s sustainable investment objective, please refer to the Annex to the Fund’s prospectus.

Details of the Company’s current remuneration policy are available at am.oddo-bhf.com. This includes a description of the methods used to calculate the remuneration and benefits paid to specific groups of employees, as well as the identities of the persons responsible for awarding remuneration and benefits and the integration of sustainability risk management into the remuneration. A paper copy may be requested from the Company free of charge.

The Company can only be held liable where information obtained from this document was misleading, incorrect or inconsistent with the relevant parts of the Prospectus.

** Bloomberg MSCI Euro Green Bond TR Index is a registered trademark of Bloomberg Index Services Limited.

*** Regulation (EU) 2019/2088 on sustainability-related disclosure requirements in the financial services sector