

## KEY INVESTOR INFORMATION

This document provides you with key investor information about this Sub-fund of the SICAV. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this SICAV. You are advised to read it so you can make an informed decision about whether to invest.

## ODDO BHF Green Planet

(hereinafter the "Sub-fund")

A sub-fund of SICAV ODDO BHF (hereinafter the "SICAV"), managed by ODDO BHF Asset Management SAS

Share class: CN-USD – LU2189930444 – USD – Accumulation

### OBJECTIVES AND INVESTMENT POLICY

The Sub-fund aims to invest in listed shares of international companies benefiting from the structural trend towards ecological transition – the green planet megatrend – i.e. whose business model significantly helps to smooth the difficulties arising from climate change, focusing on the following four sub-themes: clean energy, energy efficiency, preservation of natural resources and sustainable transport. A non-financial analysis is also carried out to prioritise companies whose ESG (environmental, social and governance) characteristics do the most to limit operational execution risks and encourage sustainable practices. The portfolio will be built in five stages:

I) the initial investment universe is made up of MSCI ACWI NR index and multinational companies with a market capitalisation above USD 500 million to which ESG (environmental, social and governance) criteria are applied. The application of this ESG filter will exclude at least 20% of companies from the universe. This ESG filter, which takes the form of a best-in-class approach, is based on MSCI ESG research and uses the following methodology: (1) the MSCI ESG score reflects an assessment of companies' exposure to risks and opportunities relative to ESG criteria, and sits on a scale from CCC (lowest score) to AAA (best score). The investment universe is limited to companies with a score of at least BB. The criteria analysed include: climate risk management, energy and water usage, human capital and corporate governance. (2) the MSCI controversy score reflects an assessment of controversies and their severity on a scale from 0 (very serious events) to 10 (no recent incidents). The investment universe is limited to companies whose MSCI ESG controversy score is at least 1. (3) MSCI Business Involvement screening analyses companies' exposure to the following industries: alcohol, gambling, tobacco, nuclear energy, fossil fuels, conventional, nuclear and non-conventional weapons, personal firearms, pornography and GMO. The investment universe is limited to companies that are not involved, or only involved to a certain extent, in these activities. This initial ESG filter is reviewed every quarter on the basis of MSCI ESG research.

II) After this first filter, companies are selected according to their big data score. The big data analysis is completed in two parts, with the help of an external data science partner: (1) Identification of sub-themes linked to the "Green Planet" megatrend, using big data analysis. The most relevant sub-themes are selected and reviewed regularly, in line with how the Management Company understands and interprets the mega-trend, and with the involvement of the ESG research team; and (2) Identification of companies concerned by these sub-themes with the help of big data analysis.

III) The Management Company then applies quantitative filters. Financial results are considered so as to avoid investing in shares having undesirable features.

IV) The Management Company then checks, and may exclude, certain stocks if they are not concerned by the sub-themes identified for the Green Planet megatrend.

V) Quantitative filters will be used to place companies in one of five categories. Each stock's weighting in the final portfolio will depend on its ranking. The management team may adjust the final weighting at its complete discretion. The final portfolio will include between 30 and 60 stocks.

The ESG team monitors the controversies that affect companies held in the portfolio. More than 90% of the Sub-fund's net assets are subject to non-financial analysis, with the help of an external ESG research provider.

The Sub-fund is actively managed against a benchmark, the MSCI ACWI NR index, which it aims to outperform and which is also used to calculate any performance fee. The Sub-fund aims to outperform this index rather than replicate it, and its composition may differ significantly from that of the index. The Sub-fund invests at least 90% of its net assets in listed international equities. The Sub-fund may invest up to 50% of its net assets in equities from issuers established in non-OECD countries, and up to 50% of its net assets in equities denominated in the currencies of non-OECD countries. The Sub-fund may have a regional bias towards certain emerging countries, including but not limited to China, via Stock Connect or Bond Connect. The Sub-fund may hold up to 10% of its assets in cash or equivalent assets in order to be able to honour redemptions or meet other liquidity requirements. These assets may take the form of treasury bills and other money market instruments denominated in USD and rated investment grade (at least BBB- by S&P or a rating deemed equivalent by the Management Company, or using the Management Company's internal rating), with a residual maturity not exceeding 12 months, as well as term deposits and demand deposits. The Management Company does not use the ratings issued by ratings agencies exclusively or automatically, as it also applies its own internal analysis. If the rating of a security is downgraded, the Management Company will take the interests of the shareholders, the market conditions and its own analysis into account when respecting rating limits. The Sub-fund is allowed to use derivatives for investment and hedging purposes. Currency risk may be up to 100%. The Sub-fund's maximum exposure to the instruments (equities, debt securities, funds and derivatives) may not exceed 100% of net assets, it being understood that the maximum exposure is the sum of the net exposures to each of the markets (equity, fixed income, money) to which the Sub-fund is exposed (the sum of long and hedging positions).

Subscription, redemption and conversion requests are centralised by the Central Administration of the Company every net asset value Valuation Day until 12:00 (Luxembourg time, CET/CEST) and executed on the basis of the net asset value of the same day.

The CN-USD share class accumulates its income.

Recommended investment horizon: 5 years

### RISK AND REWARD PROFILE



Historical data, such as is used to calculate the synthetic indicator, may not be a reliable indication of the future risk profile of the Sub-fund. The risk profile is not guaranteed to remain unchanged and may shift over time. The lowest category does not mean a risk-free investment. The capital initially invested is not guaranteed.

### Why is the Sub-fund placed in category 6?

The Sub-fund presents a high level of risk due to its strategy of investing at least 90% of its assets in global equities.

### Material risks to the Sub-fund that are not taken into account in the indicator:

**Credit risk:** this is the risk of a sudden downgrading of an issuer's credit rating or the risk of an issuer's insolvency. **Liquidity risk:** the Sub-fund invests in markets that may be affected by a fall in liquidity. Low volumes of market transactions may have an impact on prices at which the manager opens or closes positions. **Counterparty risk:** risk of a counterparty's default, causing it to default on payment. The Sub-fund may be exposed to this risk resulting from the use of forward financial instruments or temporary purchases and sales of securities contracts negotiated over-the-counter with a credit institution if the latter is unable to honour its commitments.

If one of these risks were to materialise, the Sub-fund's net asset value may fall.

## CHARGES

Charges and fees paid are used to pay the costs of marketing and distribution; these charges reduce the potential growth of the investment.

| One-off charges taken before or after you invest |       |
|--------------------------------------------------|-------|
| Entry charges                                    | 5.00% |
| Exit charges                                     | None  |

This is the maximum that might be deducted from your capital before it is invested and/or before the proceeds of your investment are paid out. These charges are payable to the distributor. In some cases, investors may pay less.

| Charges taken by the Sub-fund over one year |       |
|---------------------------------------------|-------|
| Ongoing charges                             | 1.08% |

| Charges taken by the Sub-fund under specific conditions |                                                                                                                                                                                                                                                                                                                               |
|---------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Performance fees                                        | 20% (inclusive of tax) of the Fund's outperformance relative to the benchmark, MSCI ACWI NR USD, once any past underperformance over the last five financial years has been fully offset and provided that the Fund's absolute performance is positive. Performance fee amount charged during the last financial year: 0.08 % |

Ongoing charges are based on the expenses for the last financial year ended October 2021.

Actual charges may vary from year to year. The SICAV's annual report for each financial year includes detail on the exact charges made.

These charges do not include: performance fees and intermediary fees except in the case of entry and/or exit charges paid by the Sub-fund when it buys or sells units in another collective investment vehicle.

For more details regarding fees, please refer to the "Fees and Expenses" section of the prospectus, available at [am.oddo-bhf.com](http://am.oddo-bhf.com) or from the registered office of the SICAV.

## PAST PERFORMANCE

Failing sufficient regulatory historical data, past performance cannot be published.

Performance varies over time and is not an indication of future results.

The annualised performances shown in this chart are calculated after deducting all charges taken by the Sub-fund.

This Sub-fund was created on 26 October 2020.

The reference currency of the Sub-fund is the US dollar (USD).

## PRACTICAL INFORMATION

**Depository:** CACEIS Bank, Luxembourg Branch

More detailed information on the Sub-fund, such as the prospectus (in French, English and German) and the annual and semi-annual reports (in French and English), is available at [am.oddo-bhf.com](http://am.oddo-bhf.com) or may be obtained free of charge at any time from the registered office of the SICAV, located at 5 allée Scheffer, L-2520 Luxembourg, Grand Duchy of Luxembourg or from the centralising agent in the distribution country. Detailed information on the remuneration policy is available on the management company's website ([am.oddo-bhf.com](http://am.oddo-bhf.com)). Investors may also request a hard copy of this information from the management company.

The net asset value of the Sub-fund is available at [am.oddo-bhf.com](http://am.oddo-bhf.com).

Other share classes are available for this Sub-fund.

ODDO BHF Asset Management SAS may be held liable solely on the basis of any information contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the prospectus of the Sub-fund.

Each sub-fund is a separate legal entity with its own financing, commitments, capital gains and losses, net asset value calculation and fees. Investors can convert their shares of a sub-fund into shares of another sub-fund of the SICAV in accordance with the procedure described in the prospectus.

### Taxation:

The Sub-fund as such is not subject to any tax. Income and capital gains associated with holding shares of the Sub-fund may be subject to tax depending on the tax regime applicable to each investor. In the event of doubt, investors are advised to consult a professional.

This SICAV is approved in Luxembourg and regulated by the Commission de Surveillance du Secteur Financier (CSSF).

ODDO BHF Asset Management SAS is authorised in France and regulated by the *Autorité des marchés financiers*.

This key investor information is accurate as at 2 May 2022.