Appendix VIII:

Environmental and/or social characteristics

Sustainable Investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significant harm any environmental or social objective and that the investee companies follow good governance

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

Product name: ODDO BHF Sustainable Euro Corporate Bond

ODDO BHF Sustainable Euro Corporate Bond ("Sub-Fund" or "Fund") is a Sub-Fund of SICAV ODDO BHF ("SICAV").

Legal entity identifier (LEI-CODE) : 47U0WTO0RVIPRTCR8T92

DOES THIS FINANCIAL PRODUCT HAVE A SUSTAINABLE INVESTMENT OBJECTIVE?	
●● ☐ Yes	●● ☒ No
☐ It will make a minimum of **sustainable investments with an environmental objective**: N/A ☐ 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 will make a minimum of **sustainable investments with a social objective**: N/A	☒ It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 10 % 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 promotes E/S characteristics, but **will not make any sustainable investments**

WHAT ENVIRONMENTAL AND/OR SOCIAL CHARACTERISTICS ARE PROMOTED BY THIS FINANCIAL PRODUCT?

The Sub-Fund promotes both environmental and social characteristics that are reflected in the Investment Manager's ESG internal rating system construction and weighting.

As part of the Investment Manager's rating process, the following criteria are analysed in particular:

- **Environment**: climate risk management, energy and water consumption, waste management, environmental certifications, products, and services with added environmental value, etc.

- **Social**: human capital (human resource management, diversity of management teams, employee training, health, and safety, etc.), supplier management, innovation ...

- **Governance**: corporate governance (protecting the interests of minority shareholders, composition of governance bodies, remuneration policy), tax liability, and exposure to the risk of corruption, etc.

Particular attention is paid to the analysis of human capital and corporate governance, which account for 30% and 25% respectively of the rating of each company, whatever its size and sector of activity. Indeed, we are convinced that poor human capital management or corporate governance is a major risk for the execution of a company's strategy and therefore for its valuation.

Analysis of controversies (industrial accidents, pollution, corruption convictions, anti-competitive practices, product safety, supply chain management, etc.) based on evidence obtained from our external extra-financial data provider is integrated into the rating process and directly influences the ESG rating of each company.

This internal ESG analysis process results in an internal rating scale that is divided into five ranks (5 being the best and 1 the worst): Strong ESG Opportunity (5), ESG Opportunity (4), ESG Neutral (3), ESG Moderate Risk (2) and ESG High Risk (1).

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

WHAT SUSTAINABILITY INDICATORS ARE USED TO MEASURE THE ATTAINMENT OF EACH OF THE ENVIRONMENTAL OR SOCIAL CHARACTERISTICS PROMOTED BY THIS FINANCIAL PRODUCT?

The Investment Manager's ESG analysis model uses all the characteristics and indicators mentioned in the above paragraph and the monthly ESG reporting currently presents indicators demonstrating their achievement as follows

- The internal weighted ESG score of the portfolio to assess the overall achievement of environmental, social and governance characteristics.
- The internal weighted score to assess the quality of management.
- The CO2 intensity of the Sub-Fund (sum of CO2 emissions from scopes 1 and 2 divided by the sum of the revenues of the companies in which the Sub-Fund invests).
- The brown share of the Sub-Fund's investments (exposure to fossil fuel industries according to MSCI's ESG research).
- The green share of the Sub-Fund's investments (exposure to green solutions according to MSCI's ESG research).

WHAT ARE THE OBJECTIVES OF THE SUSTAINABLE INVESTMENTS THAT THE FINANCIAL PRODUCT PARTIALLY INTENDS TO MAKE AND HOW DOES THE SUSTAINABLE INVESTMENT CONTRIBUTE TO SUCH OBJECTIVES?

The Sub-Fund's sustainable investment objectives are the following:

1. **EU Taxonomy**: The contribution to climate adaptation and mitigation, and to the four other environmental objectives of the EU Taxonomy. This contribution is demonstrated by the weight-based sum of EU Taxonomy aligned revenue of each investment in the portfolio and based on the data published by investee companies. In the absence of investee companies' data, MSCI research may be used.

2. **Environmental**: the contribution to environmental impact as defined by the MSCI ESG research through its "sustainable impact" field in relation to environmental objectives. It involves impacts on the following categories: alternative energy, energy efficiency, green building, sustainable water, pollution prevention and control, sustainable agriculture.

   The sustainable impact revenue indicator from MSCI ESG Research assesses the alignment of companies' revenue with environmental themes like energy efficiency, alternative energy, green building and sustainable water, but without the framework of the EU taxonomy. This allows us to justify the alignment of economic activities with environmental sustainable investment objectives that are not aligned with the EU Taxonomy.

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 DO THE SUSTAINABLE INVESTMENTS THAT THE FINANCIAL PRODUCT PARTIALLY INTENDS TO MAKE, NOT CAUSE SIGNIFICANT HARM TO ANY ENVIRONMENTAL OR SOCIAL SUSTAINABLE INVESTMENT OBJECTIVE?

The following approach is defined to comply with Article 2 (17) of the SFDR.

- **Rating-related exclusions from the sustainable investment calculation:** Companies rated 1/5 according to ODDO's internal methodology will not be considered sustainable due to the potential for significant harm to one or more other environmental or social sustainable investment objectives.

- **Sectors excluded from investment:** The Investment Manager's exclusion policy is applied to exclude sectors that have the most significant negative impacts on sustainability objectives. The Sub-Fund will not be able to invest in the tobacco, unconventional weapons (chemical weapons, anti-personnel mines and cluster bombs, blinding laser weapons, incendiary weapons and non-detectable fragments weapons, Nuclear weapons manufactured by a company incorporated in a country that does not form part of the Nuclear Non-Proliferation Treaty (NPT)), gambling, unconventional oil and gas (shale oil, shale gas, oil sands, and tar sands), conventional weapons, GMO, coal mining, coal-fired power generation, coal development projects or infrastructure, nuclear sectors and production of adult entertainment.

- **Controversies**: The most controversial companies according to our MSCI ESG data provider, and after confirmation by the ESG team for a second check, will not be considered sustainable.

- **Consideration of major negative impacts:** In order not to significantly undermine sustainability objectives, the Investment Manager defines control rules (pre-trade) for selected significantly harmful activities: exposure to controversial weapons (0% tolerance), activities that negatively impact biodiversity hotspots (0% tolerance), and serious violations of the UN Global Compact principles and the Organization for Economic Co-operation and Development (OECD) guidelines for multinational enterprises (0% tolerance).

- **Dialogue, engagement and voting:** our dialogue, engagement and voting policies support the objective of avoiding significant harm by identifying the most important risks and have our voice heard to generate change and improvement.

HOW HAVE THE INDICATORS FOR ADVERSE IMPACTS ON SUSTAINABILITY FACTORS BEEN TAKEN INTO ACCOUNT?

Regulation (EU) 2020/852 defines certain areas of concern that may have a negative impact ("PAI").

The Investment Manager applies pre-trade rules on three PAIs:

- exposure to controversial weapons (PAI 14 and 0% tolerance),

- activities with a negative impact on biodiversity-sensitive areas (PAI 7 and 0% tolerance)
- Serious violations of the UN Global Compact principles and the Organization for Economic Co-operation and Development (OECD) guidelines for multinational enterprises (PAI 10 and 0% tolerance).

In addition, the Investment Manager includes other PAIs in its ESG analysis for companies where the information is available, but without strict control rules. The collection of PAI data is used to define the Investment Manager's final ESG rating.

ESG analysis includes monitoring of greenhouse gas emissions (PAI 1), exposure to fossil fuels (PAI 4), share of non-renewable energy consumption and production (PAI 5), energy consumption intensity by high climate impact sectors (PAI 6), the lack of processes and compliance mechanisms to monitor adherence to the UN Global Compact and OECD Guidelines for Multinational Enterprises (PAI 11), the unadjusted gender pay gap (PAI 12), and board parity (PAI 13). The Investment Manager also includes two other PAIs: the deforestation policy (PAI 15) and the lack of a human rights policy (PAI 9).

If the Sub-Fund has sovereign investments, the manager's ESG model incorporates the two main PAIs into the ESG analysis: greenhouse gas intensity (PAI 15) and countries with investments subject to social violations (PAI 16).

Further information on the m Investment Manager's consideration of PAI is available on am.oddo-bhf.com.

HOW ARE THE SUSTAINABLE INVESTMENTS ALIGNED WITH THE OECD GUIDELINES FOR MULTINATIONAL ENTERPRISES AND THE UN GUIDING PRINCIPLES ON BUSINESS AND HUMAN RIGHTS? DETAILS:

The Investment Manager ensures that the Sub-Fund's sustainable investments are aligned by applying its United Nations Global Compact (UNGC) exclusion list, as set out in the Investment Manager's exclusion policy.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

DOES THIS FINANCIAL PRODUCT CONSIDER PRINCIPAL ADVERSE IMPACTS ON SUSTAINABILITY FACTORS?

☒ **Yes**, in accordance with the provisions of Article 8 of Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (SFDR), the Investment Manager takes sustainability risks into account by integrating ESG (Environmental, Social and Governance) criteria into its investment decision-making process, as set out in the "Investment Strategy" section. This process also makes it possible to assess the management team's ability to manage the adverse sustainability impacts of their business activities.

☐ No

WHAT INVESTMENT STRATEGY DOES THIS FINANCIAL PRODUCT FOLLOW?

The investment strategy guides investment decisions based on factors such as investment objectives and risk tolerance.

The Sub-Fund is actively managed and aims to provide long term capital appreciation by managing a portfolio investing at least 2/3 of its total assets in transferable debt securities of public or private corporations in all sectors (including financial institutions) and integrating an ESG (Environmental, Social, and Governance) criteria analysis in parallel.

The investment universe of the Sub-Fund is made up of the companies included in the Markit iBoxx Euro Corporate Total Return index. As part of the investment process, the Investment Manager has full discretion over the composition of the Sub-Fund's portfolio and may deviate from the investment universe.

First, the Investment Manager takes ESG (Environment, Social and Governance) criteria into account in a significant way, thanks to a selectivity approach covering a large majority of the securities in the Sub-Fund's investment universe, leading to eliminating at least 20% of this universe. This selectivity approach is carried out in two stages:

- First stage: sector exclusion

Based on information from the Investment Manager's external ESG data provider (i.e. MSCI), and in particular MSCI Business Involvement Screening, The Sub-Fund will not be able to invest in the tobacco, unconventional weapons (chemical weapons, anti-personnel mines and cluster bombs, blinding laser weapons, incendiary weapons and non-detectable fragments weapons, Nuclear weapons manufactured by a company incorporated in a country that does not form part of the Nuclear Non-Proliferation Treaty (NPT)), gambling, unconventional oil and gas (shale oil, shale gas, oil sands, and tar sands), conventional weapons, GMO, coal mining, coal-fired power generation, coal development projects or infrastructure, nuclear sectors and production of adult entertainment.

Moreover, companies that significantly violate the requirements of the UN Global Compact, will be excluded. Details relating to the Investment Manager's Exclusion Policy and the European SRI Transparency Code containing further details on ESG integration and exclusion thresholds can be found at "am.oddo-bhf.com".

- Second stage: ESG rating

This stage consists in considering ESG rating to a large majority of companies in the investment universe, whether the rating comes from the Investment Manager's internal rating or from the Investment Manager's external provider of extra-financial data.

The ESG filter of the Investment Manager's external provider of extra-financial data is based on the MSCI ESG Rating that evaluates the exposure of companies to ESG related risks and opportunities on a scale of CCC (worst rating) to AAA (best rating). It is based on the sub-ratings on a scale of 0 (worst) to 10 (best) for the environment, social and governance areas.

The Investment Manager's internal ESG analysis process combines two approaches:

1. "best-in-universe": the Investment Manager's management team favors the highest-rated issuers regardless of size and sector of activity;
2. "best effort": the Investment Manager's management team promotes progress over time with issuers, through direct dialogue with them.

In the context of the Investment Manager's rating process, the following criteria are notably analyzed:

-Environment: climate risk management, energy consumption, water consumption, waste management, environmental certifications, environmental value added products and services...

-Social: human capital (human resources management, diversity of management teams, employee training, health and safety…), management of suppliers, innovation …

-Governance: corporate governance (preservation of the interests of the minority shareholder, composition of governance bodies, remuneration policy), tax responsibility, exposure to corruption risks...

Particular attention is paid to the analysis of human capital and corporate governance, which represent 30% and 25% respectively of the rating of each company, regardless of its size and sector of activity. Indeed, our conviction is that poor management of human capital or weak corporate governance pose a major risk in the execution of a company's strategy and therefore on its valuation.

The analysis of controversies (industrial accidents, pollution, convictions for corruption, anti-competitive practices, product safety, supply chain management, etc.) based on the elements provided by our external provider of extra-financial data, is integrated into the rating process and directly influences the ESG rating of each company.

This internal ESG analysis process results in an internal rating scale which is divided into five ranks (5 being the best and 1 the worst): Strong ESG opportunity (5), ESG opportunity (4), Neutral ESG (3), Moderate ESG Risk (2) and High ESG Risk (1).

The combination of external and internal rating processes further reduces the Sub-Fund's investment universe to determine its eligible universe:

1. companies that are not followed by the Investment Manager’s internal model or by the Investment Manager’s external provider of extra-financial data are systematically excluded from the investment universe;

2. companies that are not followed by the Investment Manager’s internal model and with an MSCI ESG Rating of CCC and B if the MSCI ESG sub-rating is below 3 for one of the environment, social or governance categories are systematically excluded from the investment universe;

3. finally, companies rated 1 out of 5 in our internal rating scale on the "human capital" and/or "corporate governance" pillars are also systematically excluded from the investment universe.

This extra-financial scoring system impacts the overall portfolio structure by limiting exposure to issuers exhibiting lower ESG scores (level 1 and level 2) to a maximum weight of 1/3, while targeting an aggregate overweight in issuers exhibiting higher ESG scores (level 4 and level 5) compared to the Markit iBoxx Euro Corporate Total Return index and is used to ensure a certain overall ESG quality level of the portfolio. In particular, the weighted average ESG rating of the portfolio shall above of the Benchmark’s pursuant to our internal scoring.

From this eligible universe, the Investment Manager’s management team will follow a fundamental analysis, as described below.

The ESG internal team will analyze the issuers selected by the Investment Manager’s management team, consequently, at least 90% of the net assets of the Sub-Fund are subject to an internal ESG rating.

WHAT ARE THE BINDING ELEMENTS OF THE INVESTMENT STRATEGY USED TO SELECT THE INVESTMENTS TO ATTAIN EACH OF THE ENVIRONMENTAL OR SOCIAL CHARACTERISTICS PROMOTED BY THIS FINANCIAL PRODUCT?

Based on information obtained from the Investment Manager's external ESG data provider (MSCI), and in particular the MSCI Business Involvement Screening, the Sub-Fund will not invest in the tobacco, non-conventional weapons (chemical weapons, landmines and cluster bombs, blinding laser weapons, incendiary weapons and non-detectable fragment weapons, nuclear weapons manufactured by a company domiciled in a country that is not a party to the Nuclear Non-Proliferation Treaty (NPT)), gambling, unconventional oil and gas (shale oil, shale gas, oil sands and tar sands), conventional weapons, GMOs, coal mining and coal-fired power generation, coal development projects or infrastructure, nuclear power and adult entertainment production.

In addition, companies that are in material breach of the requirements of the UN Global Compact will be excluded. Details of the Investment Manager's Exclusion Policy and the European SRI Transparency Code, including further information on ESG integration and exclusion thresholds, can be found on the website am.oddo-bhf.com

The combination of external and internal rating processes further reduces the Sub-Fund's investment universe to determine its eligible universe:

1. companies that are not followed by the Investment Manager's internal model or by the Investment Manager's external provider of extra-financial data are systematically excluded from the investment universe;

2. companies that are not followed by the Investment Manager's internal model and with an MSCI ESG Rating of CCC and B if the MSCI ESG sub-rating is below 3 for one of the environment, social or governance categories are systematically excluded from the investment universe;

3. finally, companies rated 1 out of 5 in our internal rating scale on the "human capital" and/or "corporate governance" pillars are also systematically excluded from the investment universe.

This extra-financial scoring system impacts the overall portfolio structure by limiting exposure to issuers exhibiting lower ESG scores (level 1 and level 2) to a maximum weight of 1/3, while targeting an aggregate overweight in issuers exhibiting higher ESG scores (level 4 and level 5) compared to the Markit iBoxx Euro Corporate Total Return index and is used to ensure a certain overall ESG quality level of the portfolio. In particular, the weighted average ESG rating of the portfolio shall above of the Benchmark's pursuant to our internal scoring.

WHAT IS THE COMMITTED MINIMUM RATE TO REDUCE THE SCOPE OF THE INVESTMENTS CONSIDERED PRIOR TO THE APPLICATION OF THAT INVESTMENT STRATEGY?

The management team takes into account the extra-financial aspect through a selective approach leading to the elimination of at least 20% of this universe. The approach as described above reduces the scope of investments according to the applicable sector exclusions and on the basis of the ESG analysis carried out and the ESG ratings assigned to eligible issuers.

Good governance practices include sound management structures, employee relations, renumeration of staff and tax compliance.

WHAT IS THE POLICY TO ASSESS GOOD GOVERNANCE PRACTICES OF THE INVESTEE COMPANIES?

ODDO BHF Asset Management's Sustainable Investment Policy details our definition and assessment of what constitutes good governance practices.
The good governance practices rely on the quality of the management team, the sustainable development strategy, minority shareholders' rights, the anti-corruption processes and track record, as well as others criteria. A good indicator for the degree of alignment of companies' strategies with sustainable aspects is their positioning regarding the UN Global Compact. By committing to the ten principles on human rights, labor, environment, and anticorruption, the company sends a positive signal of strong ambitions towards a long-term oriented financial ecosystem. The Fund Management also verifies if companies have implemented a policy on sustainability or have defined related objectives. If it is the case, it is further analyzed what means are put in place to achieve them, where the responsibility is held and if there is an alignment with the remuneration of the top management.

WHAT IS THE ASSET ALLOCATION PLANNED FOR THIS FINANCIAL PRODUCT?

Asset allocation describes the share of investments in specific assets.

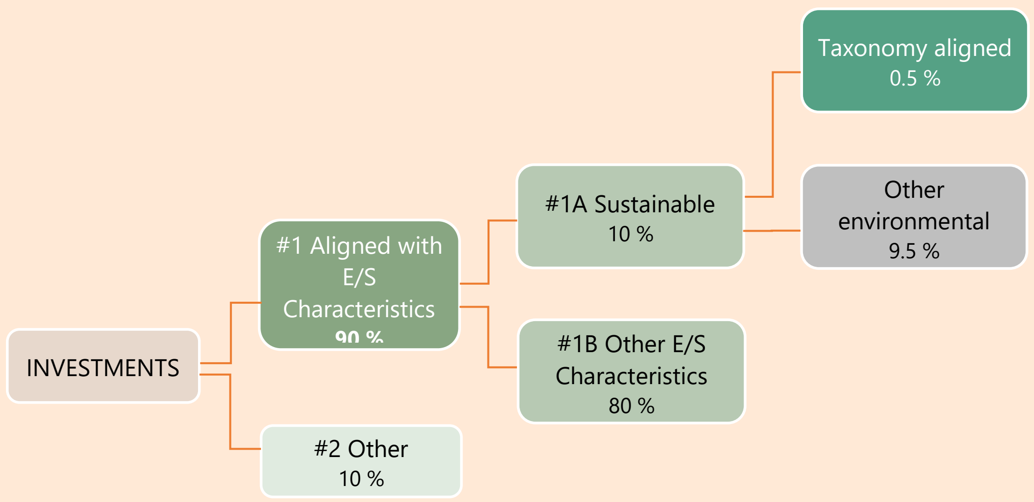
Taxonomy-aligned activities are expressed as a share of:

-**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.

0.5 % of the assets of the Sub-Fund are invested in taxonomy-eligible activities. The minimum proportion of sustainable investments within the Sub-Fund is 10 % as further described in the investment strategy followed by the Sub-Fund set out under section "WHAT INVESTMENT STRATEGY DOES THIS FINANCIAL PRODUCT FOLLOW? of this annex.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.

The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

HOW DOES THE USE OF DERIVATIVES ATTAIN THE ENVIRONMENTAL OR SOCIAL CHARACTERISTICS PROMOTED BY THE FINANCIAL PRODUCT?

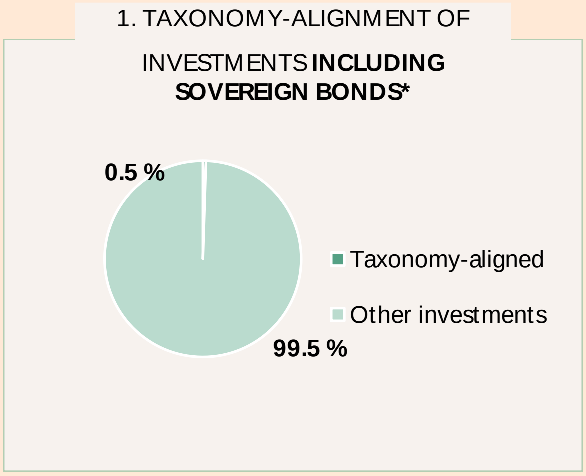
Derivatives are not actively used to enhance ESG alignment or decrease ESG risk. As part of the investment strategy, the Sub-Fund is allowed to enter into derivatives for investment and hedging purposes.

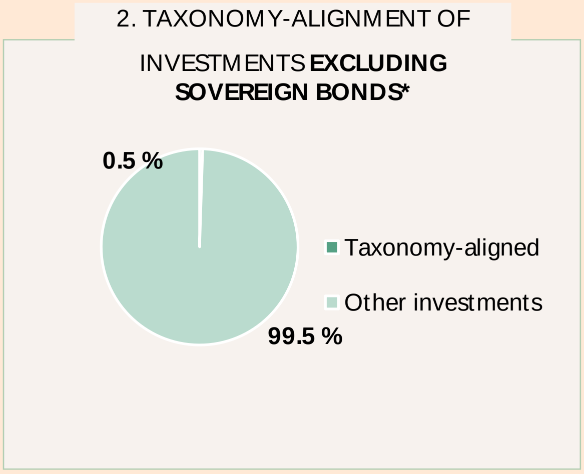
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

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.

TO WHAT MINIMUM EXTENT ARE SUSTAINABLE INVESTMENTS WITH AN ENVIRONMENTAL OBJECTIVE ALIGNED WITH THE EU TAXONOMY?

The two graphs below show in green the minimum percentage of investments that are 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.





* For the purpose of these graphs, “sovereign bonds” consist of all sovereign exposures

WHAT IS THE MINIMUM SHARE OF INVESTMENTS IN TRANSITIONAL AND ENABLING ACTIVITIES?

The minimum percentage is 0%.

WHAT IS THE MINIMUM SHARE OF SUSTAINABLE INVESTMENTS WITH AN ENVIRONMENTAL OBJECTIVE THAT ARE NOT ALIGNED WITH THE EU TAXONOMY?

There is a minimum share of 9.5 % of sustainable investments with an environmental objective, which are not aligned with the EU Taxonomy.

WHAT IS THE MINIMUM SHARE OF SOCIALLY SUSTAINABLE INVESTMENTS?

The minimum percentage of sustainable investments with a social objective is 0% but the Sub-Fund may make investments with a social objective.

WHAT INVESTMENTS ARE INCLUDED UNDER “#2 OTHER”, WHAT IS THEIR PURPOSE AND ARE THERE ANY MINIMUM ENVIRONMENTAL OR SOCIAL SAFEGUARDS?

The investments included in "#2 Other" are derivatives and other ancillary assets (like money market instruments) as set out in the section “Investment Strategy” of the Sub-Fund. There are no minimum environmental or social safeguards applied

IS A SPECIFIC INDEX DESIGNATED AS A REFERENCE BENCHMARK TO DETERMINE WHETHER THIS FINANCIAL PRODUCT IS ALIGNED WITH THE ENVIRONMENTAL AND/OR SOCIAL CHARACTERISTICS THAT IT PROMOTES?

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

The Sub-Fund is actively managed and references a benchmark, the Markit iBoxx EUR Corporates Total Return Index ("Benchmark"). The Benchmark is a broad market index whose composition or calculation methodology does not necessarily take into account the ESG characteristics promoted by the Sub-Fund.

HOW IS THE REFERENCE BENCHMARK CONTINUOUSLY ALIGNED WITH EACH OF THE ENVIRONMENTAL OR SOCIAL CHARACTERISTICS PROMOTED BY THE FINANCIAL PRODUCT?

The Benchmark is not aligned with the environmental or social characteristics promoted by the financial product. The environmental and social characteristics are covered by the ESG investment strategy of the Sub-Fund.

HOW IS THE ALIGNMENT OF THE INVESTMENT STRATEGY WITH THE METHODOLOGY OF THE INDEX ENSURED ON A CONTINUOUS BASIS?

The Benchmark and their constituents are not reviewed for ESG compliance by the benchmark administrator. ESG risks for issuers and their efforts to promote ESG objectives are incorporated into the Sub-Fund as part of the investment process of the Sub- Fund.

HOW DOES THE DESIGNATED INDEX DIFFER FROM A RELEVANT BROAD MARKET INDEX?

The Sub-Fund's benchmark is a broad market index. The Sub-Fund's ESG strategy is not dependent on this index.

WHERE CAN THE METHOLOGY USED FOR THE CALCULATION OF THE DESIGNATED INDEX BE FOUND?

The Benchmark Index is a broad market index whose composition or calculation methodology does not necessarily take into account the ESG characteristics promoted by the Sub-Fund. For a description of the methodology used to calculate the Benchmark Index, please visit “https://ihsmarkit.com/products/indices.html”.

WHERE CAN I FIND MORE PRODUCT SPECIFIC INFORMATION ONLINE?

Further information on how the Investment Manager takes ESG criteria into account will be available in the Sub-Fund's annual report and on am.oddo-bhf.com.

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