

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, 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 Money Market

Legal entity identifier (LEI):
529900TTV3XS9FEXY745

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

- It made **sustainable investments with an environmental objective:** ___%
 - 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:** ___%

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 0.00% 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 include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

To what extent were the environmental and/or social characteristics promoted by this financial product met?

Due to a contractual change, the Fund was switched to Art. 8 of the Disclosure Regulation with effect from 01/07/2023. The Fund met its environmental and social characteristics during the reporting period through the following measures:

- Effective implementation of the ODDO BHF Asset Management exclusion policy (coal, UNGC, oil and gas from unconventional sources, controversial weapons, tobacco, destruction of biodiversity, development, production and use of (conventional and unconventional) oil and gas in the Arctic) and the Fund-specific exclusions
- Implementation of our voting policy in the event that the Fund exercises its voting rights
- Implementation of dialogue and engagement activities in line with our engagement policy
- Consideration of adverse impacts of investment decisions in accordance with Article 4 of the Disclosure Regulation
- Implementation of our approach to review the significant harm of sustainable investments

● *How did the sustainability indicators perform?*

	29/09/2023	
	Fund	Percentage of securities analysed (%)
MSCI ESG Rating (CCC to AAA)*	AA	94.9
MSCI ESG Quality Score (/10)	7.8	94.9
Weighted average E ranking (/10)	6.4	94.9
Weighted average S ranking (/10)	6.3	94.9
Weighted average G ranking (/10)	7.2	94.9
Weighted average CO2 intensity (tCO2/EUR million turnover)	2.5	100.0
Use of fossil fuels (%)**	2.0	2.1
Use of CO2-free solutions ("green percentage") (%)***	0.0	0.0

* CCC is the lowest rating and AAA is the highest rating

** Sum of the weighting of the companies in the portfolio whose turnover is derived in part from the use of fossil fuels

*** Sum of the weighting of the companies in the portfolio whose turnover is derived in part from the use of CO2-free solutions (renewable energy, sustainable mobility etc.)

● *... and compared to previous periods?*

This information will be published for the first time this year.

● *What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?*

No sustainable investments were made during the reporting period.

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 did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

No sustainable investments were made during the reporting period.

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

No sustainable investments were made during the reporting period.

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

No sustainable investments were made during the reporting period.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union 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.



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

The principal adverse impacts on sustainability factors are taken into consideration in the Fund by means of exclusions, in connection with pre- and post-trade controls, and on the basis of ESG ratings, dialogue, engagement and, where applicable, voting policy.

Consideration of the principal adverse impacts is based on a negative screening for three PAI (7, 10 and 14) ("biodiversity", "violations of the UN Global Compact principles and Organisation for Economic Co-operation and Development (OECD) Guidelines for Multinational Enterprises" and "exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)" and on ESG ratings, dialogue, engagement and voting policy (where voting rights are exercised for the Fund) for the remaining PAIs.



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:

01/07/2023–30/09/2023

Largest investments	Sector	% Assets*	Country
Rhineland-Palatinate, State FLR-Landessch.v.2023(2025)	Sovereign bonds	4.23	Germany
Investitionsbank Schleswig-Hol FLR-IHS Ser.24 v.23(25)	Supranational	3.63	Germany
Austria, Republic EO-Treasury Bills 2023(24)	Sovereign bonds	3.58	Austria
Cais. d' Amort.de la Dette Soc. EO-Medium-Term Notes 2018(23)	Government guarantee	3.44	France
DNB Boligkreditt A.S. EO-Mortg. Covered MTN 2018(23)	Mortgage-backed securities	3.18	Norway
Kreditanst.f.Wiederaufbau MTN-IHS v.22(23)	Banking	3.07	Germany
Münchener Hypothekenbank FLR-MTN HPF R.2035 v.23(25)	Banking	3.00	Germany
Stadshypotek AB EO-Med.-T. Hyp.-Pfandbr.17(24)	Mortgage-backed securities	2.98	Sweden
Federal Rep. Germany Unv.Schatz.A.22/10 f.18.10.23	Sovereign bonds	2.71	Germany
Austria, Republic EO-Treasury Bills 2023(23)	Sovereign bonds	2.41	Austria
Bank of Nova Scotia, The EO-M.-T. Mortg.Cov.Bds 18(23)	Mortgage-backed securities	1.96	Canada
Kreditanst.f.Wiederaufbau Anl.v.2018 (2023)	Government guarantee	1.94	Germany
Federal Rep. Germany Unv.Schatz.A.22/11 f.22.11.23	Sovereign bonds	1.80	Germany
Société Générale SFH S.A. EO-M.-T.Obl.Fin.Hab. 2017(24)	Mortgage-backed securities	1.55	France
Münchener Hypothekenbank MTN-HPF Ser.2031 v.23(24)	Banking	1.52	Germany
Investitionsbank Schleswig-Hol FLR-IHS Ser.17 v.20(24)	Government guarantee	1.51	Germany
France EO-Treasury Bills 2023(23)	Sovereign bonds	1.50	France
Federal Rep. Germany Unv.Schatz.A.23/05 f.17.04.24	Sovereign bonds	1.48	Germany
Bank of Montreal EO-M.-T. Mortg.Cov.Bds 19(24)	Mortgage-backed securities	1.47	Canada
BPCE SFH EO-Med.-T.Obl.Fin.Hab.2017(24)	Mortgage-backed securities	1.44	France
Arkéa Home Loans SFH S.A. EO-Mortg. Cov. MTN 2018(24)	Mortgage-backed securities	1.39	France
Royal Bank of Canada EO-M.-T. Mortg.Cov.Bds 19(24)	Mortgage-backed securities	1.34	Canada

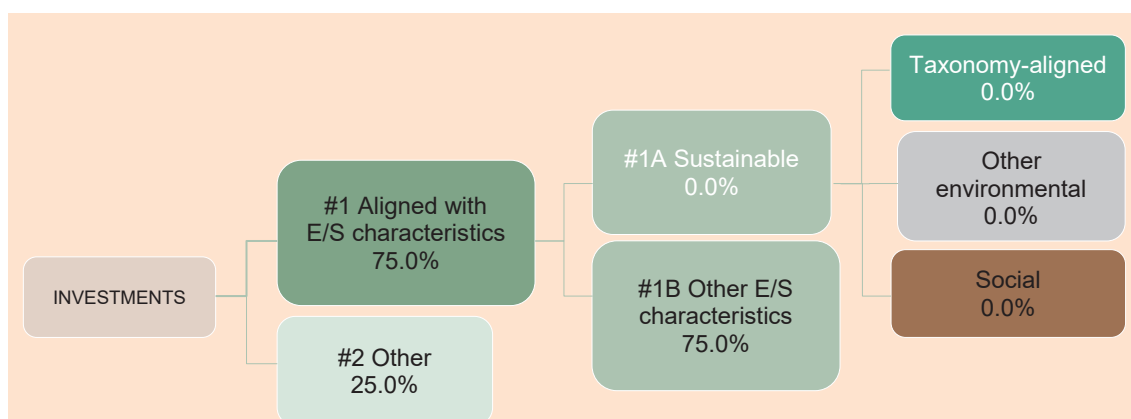
* Calculation method based on the holdings at the end of the Fund's financial year.



What was the proportion of sustainability-related investments?

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?



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

The other investments consist of 7.8% cash instruments and 17.2% instruments without an ESG rating.

● In which economic sectors were the investments made?

The investments were made in the following sectors:

Sectors*	% Assets as at 30/09/2023
Mortgage-backed securities	32.4%
Sovereign bonds	30.3%
Banking	11.6%
Supranational	6.0%
Government guarantee	8.5%
Public sector loans	1.8%
Local authorities	1.6%
Cash	7.8%

The weighting of investments in companies, income from exploration, mining, production, manufacturing, processing, storage, refining or distribution, including transport, storage and trading of fossil fuels, is 2.0%.

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 the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



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

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:
- In fossil gas In nuclear energy
- No

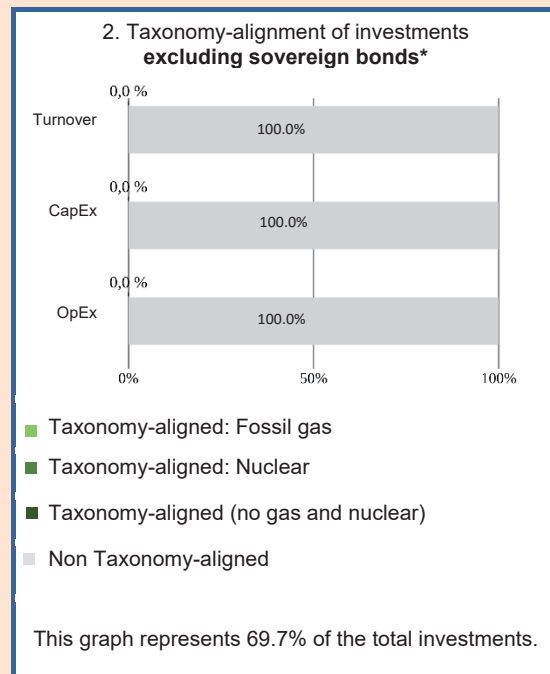
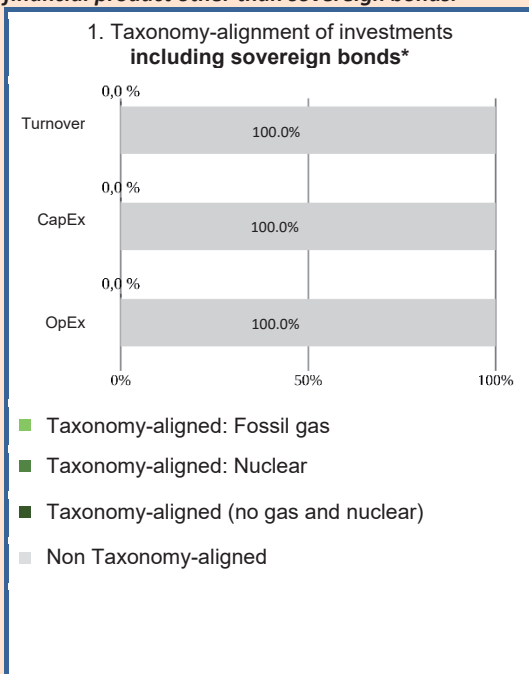
Taxonomy-aligned activities are expressed as a share of:

- **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.

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.*



* 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%.

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. 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.

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

As there is no previous reporting year, no comparative disclosure is possible.



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 share of sustainable investments with an environmental objective not aligned to the EU Taxonomy was 0.00%.



What was the share of socially sustainable investments?

The Fund has no socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" related to liquidity, commodities and securities without an ESG rating:

Commodities: Commodities include, in particular, precious metals (e.g. gold), base metals (e.g. copper), energy (e.g. oil) and agricultural commodities (e.g. wheat). The company invests principally in gold in the form of Xetra-Gold certificates. Gold is held to hedge against inflation and to increase diversification in the portfolios. Xetra-Gold is a security that can be traded as an equity. Xetra-Gold represents the value of the commodity gold economically and in this way allows investors to participate in the development of the price of gold. No minimum social or environmental safeguards were taken into account.

Securities without an ESG rating: Some securities could not be covered by our current provider of sustainability data. Before the company invests in securities without a sustainability rating, it carries out sustainability due diligence (minimum safeguard check). The company cannot, however, guarantee that the security meets its sustainability criteria and exclusions.



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

The manager has put in place an active ownership strategy:

1. Exercising of voting rights during annual general meetings, if the Fund is within the perimeter of the manager's voting policy
2. Dialogue with investee companies or potential investee companies
3. Engagement with companies in accordance with the manager's engagement policy
4. Application of the ODDO BHF Asset Management exclusion policy and the Fund-specific exclusions
5. Consideration of the principal adverse impacts in accordance with the manager's PAI policy



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

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

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

The Fund is not based on any reference index.

- ***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 Fund is not based on any reference index. The environmental and social characteristics are covered by the Fund's ESG investment strategy.

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

The Fund is not based on any reference index.

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

The Fund is not based on any reference index.