



Factor investing – the non-traditional sources of return

The Multi Asset Factor Opportunities strategy is a rules-based, benchmark unaware strategy aiming for capital growth. It follows a factor based investment approach aiming to capture non-traditional sources of return, also known as factors. Exposures are taken to the following factors: value, carry, momentum, flow and volatility across all the major asset classes. The strategy aims to avoid structural long/short biases and strives for low correlation with traditional asset classes thereby offering diversification benefits. The strategy targets an annual return of 1 month US Libor + 6% (gross of fees) over any rolling 12 month horizon while targeting an ex-ante volatility of 10%.

Key Elements of the Strategy

- Aiming for positive returns over rolling 12 months and a low correlation with traditional asset classes
- Builds on a decade of expertise within NN IP on factor investing
- Utilises a broad set of factors across the main asset classes without structural long/short biases
- Transparent approach wrapped in a UCITS compliant strategy with competitive fees and daily liquidity

Willem van Dommelen, Head of Systematic Strategies



Relevant experience since: 2002

Location: The Hague, The Netherlands

At firm since: 2002

Business Experience

2009-to date

Willem is heading the Portfolio Managers team of the Systematic Strategies column in the Multi-Asset boutique at NN Investment Partners (formerly known as ING Investment Management). In his capacity he is responsible for the development and management of a broad range of rule-based strategies and hedging overlays.

2004-2009

Senior Portfolio Manager in the Structured Investment Strategies department at ING IM.

2002-2004

Portfolio Manager Institutional Clients at ING IM.

Qualifications

RBA registered

MSc in Economics from Tilburg University in 2002

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