

# ODDO COMPASS TREND DYNAMICS EUROPE

Systematic Equity Strategy, Momentum

OCTOBER 2017



Smart Momentum Investing



Scale of risk and return\*

Fund launched in  
**2016**

★★★  
MORNINGSTAR™<sup>1</sup>

**€ 52 Mio.**  
under management<sup>2</sup>

## Our systematic equity strategy, momentum

The ODDO BHF AM Trend Dynamics strategy is a systematic approach to managing equities and was launched in 2000. It exploits the observation made by behavioral finance that stock prices tend to move in short to medium term trends (momentum effect). The behavioral finance theory shows that trends are the result of market participants' inefficient behavior. The strategy makes specific use of the existing market inefficiencies to identify these stocks to outperform the index. Existing portfolios showed attractive outperformance in different market cycles even in up and down markets.

## Our proven investment approach

- Investment in transparent companies
- Benefit from sustainable trends
- Broadly diversified portfolio
- Consequent and systematic risk control
- Attractive performance since 2000

## Oddo Compass Tend Dynamics Europe

The Oddo Compass Trend Dynamics Europe invests in sustainable companies of the broad Stoxx Europe 600 which are part of the Stoxx Europe Sustainability ex AGTAF index following our established "Momentum" approach. The investment objective is to generate a sustainable return out of income and growth in investments in securities while keeping financial risk low.

## Investment process



\* Synthetic risk and return indicator: for low risk, potential return is lower, and for high risk, potential return is higher. The risk profile is not constant, and may change over time. <sup>1</sup> MorningStar Category: European Large Cap Equities Blend as of 31/10/2017; CR-EUR share | <sup>2</sup> Source: ODDO BHF AM SAS. Data as of 31/10/2017



## Risks

The fund named in this presentation is exposed to a certain number of risks: Risk of capital loss, equity risk, risk associated with discretionary management, risk associated with commitments on forward financial instruments, counterparty risk, risk associated with portfolio concentration, liquidity risk of underlying assets and currency risk.

**The investor is invited to read the Key Investor Information Document and the fund prospectus for a detailed view of the risks to which the fund is exposed.**

## Portfolio Managers\*

### Dr. Stefan Braun, CFA

Global CO-head systematic Strategies ODDO BHF AM GmbH  
18 years investment experience

### Karsten Seier, CFA

Global CO-head systematic Strategies ODDO BHF AM GmbH  
18 years investment experience

## Team capabilities\*

6 portfolio managers/analysts systematic Strategies

\* Current management team, liable to change

## General characteristics

Benchmark index	Stoxx Europe 600
Management objective	The investment objective of the sub-fund is to generate a sustainable return out of income from and growth in investments in securities while keeping financial risk low.
Minimum investment period	5 years
Inception date	03 March 2016
Morningstar Category	European Large Cap Equities Blend
<b>Unit classes</b>	<b>CR-EUR</b>
ISIN code	LU1361561100
Currency	EUR
Dividend policy	Accumulation
Minimum initial subscription	EUR 1,000
Subscription fees	Maximum 5% of net assets not credited to the fund
Management fees	Up to 1.40% (inclusive of tax) of net assets, fund excluded
Redemption fees	None
Performance fees	10% of the Sub-Fund's outperformance relative to the benchmark, the STOXX Europe 600, provided that the Sub-Fund's performance is positive.
Transaction fees	Transaction fees, as defined in the prospectus, may be charged in addition to the fees described in the table

## Technical structure and information

Legal status	Luxembourg SICAV
Investment management company	ODDO BHF Asset Management SAS
Custodian	Caceis Bank Luxembourg (Luxembourg)
Subscription / redemption cut-off	Daily at unknown price until 16:00
Valuation frequency	Daily

ODDO BHF AM is the asset management division of the ODDO BHF Group. It is the common brand of two legally separate asset management companies: ODDO BHF AM SAS (France) and ODDO BHF AM GmbH (Germany).

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**The fund is regulated by the Autorité des Marchés Financiers (AMF). The investor is informed that the fund presents a risk of capital loss, but also many risks linked to the financial instruments/strategies in the portfolio. In case of subscription, investors must consult the Key Investor Information Document (KIID) and the fund's prospectus in order to acquaint themselves with the detailed nature of any risk incurred.** The value of the investment may vary both upwards and downwards and may not be returned in full. The investment must be made in accordance with investors' investment objectives, their investment horizon and their capacity to deal with the risk arising from the transaction. ODDO BHF Asset Management SAS cannot be held responsible for any direct or indirect damage resulting from the use of this document or the information contained in it. This information is provided for indicative purposes and may be modified at any moment without prior notice. Investors are reminded that past performance is not a reliable indication of future returns and is not constant over time. Performances are presented net of fees except the potential subscription fee charged by the distributor and the local taxes. Any opinion presented in this document results from our market forecasts on the publication date. They are subject to change according to market conditions and ODDO BHF Asset Management SAS shall not in any case be held contractually liable for them. The net asset values presented in this document are provided for indicative purposes only. Only the net asset value marked on the transaction statement and the securities account statement is authoritative. Subscriptions and redemptions of mutual funds are processed at an unknown asset value.

The Key Investor Information Document (French, German, English, Italian, Portuguese), and the prospectus (French, German, English) are available free of charge from ODDO BHF Asset Management SAS or on [am.oddo-bhf.com](http://am.oddo-bhf.com) or at authorized distributors. The annual and interim reports are available free of charge from ODDO BHF Asset Management SAS or on its website [am.oddo-bhf.com](http://am.oddo-bhf.com).

## ODDO BHF Asset Management SAS (France)

Portfolio management company approved by the Autorité des Marchés Financiers under GP 99011.  
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