

## Press Release

### Robeco launches Sustainable Multi-Factor Equities strategy

**Rotterdam, 15 January 2019** – Robeco, in close cooperation with RobecoSAM, has expanded its existing factor investing range with the Robeco QI Institutional Global Developed Sustainable Multi-Factor Equities strategy. The strategy invests in stocks in developed countries across the world. Stock selection is based on a proven quantitative model and follows a bottom-up driven investment strategy to gain efficient, well-diversified exposure to the factors value, momentum, low volatility and quality. In addition, the portfolio offers a significantly improved sustainability profile. It was launched on client demand and builds upon Robeco and RobecoSAM's core strengths: Factor Investing and Sustainability Investing.

This strategy provides diversified exposure to proven factors, all of which have shown strong long-term risk-adjusted return potential. Additionally, Environment, Social and Governance (ESG) factors are systematically integrated into the disciplined and rules-based investment process using RobecoSAM's Smart ESG scores. The strategy offers a significantly improved ESG profile compared to the MSCI World Index: the average Smart ESG score of the portfolio is at least 20% higher than that of the index, while the environmental footprint is at least 20% lower.

The fund is tax transparent and domiciled in the Netherlands, suitable for institutional investors who are interested in multi-factor investing and sustainability, and available in Robeco's key markets.

**Joop Huij, Head of Factor Investing Equities and Index Research at Robeco:** "We've been leading the way in factor investing for over 25 years and were one of the first asset managers to see the potential of sustainability to enhance the returns of our clients' portfolios back in the 1990s. Building upon these core strengths and combining the two aspects makes me believe that we're well positioned to enable our clients to achieve their financial and sustainability goals by providing superior investment returns and solutions".

**Daniel Wild, Co-CEO, RobecoSAM:** "The beauty and applicability of ESG comes in many different shapes, sizes, and colors. In this latest co-production, we combined our expertise in factor investing, the integration of Smart ESG scores and the creation of positive environmental impact. Needless to say that voting and engagement are applied in this strategy as well, in line with our overarching active ownership program. We have combined all these strengths with only one goal in mind: to deliver cutting edge and impactful SI solutions to our clients."

#### Media enquiries

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##### About Robeco

Robeco is a pure play international asset manager founded in 1929. It currently has 15 offices worldwide and is headquartered in Rotterdam, the Netherlands. Through its unique integration of fundamental, sustainable and quantitative research, Robeco is able to offer both institutional and private investors an extensive selection of active investment strategies, covering a broad range of asset classes. As at 30 September 2018, Robeco had EUR 171 billion in assets under management, 70% of which were institutional. Robeco is a subsidiary of ORIX Corporation Europe N.V. which had assets under management of EUR 299 billion as at 30 September 2018. More information is available at [www.robeco.com](http://www.robeco.com).

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### **About RobecoSAM**

Founded in 1995, RobecoSAM is an investment specialist focused exclusively on Sustainability Investing. It offers asset management, indices, impact analysis and investing, sustainability assessments, and benchmarking services. The company's asset management capabilities cater to institutional asset owners and financial intermediaries and cover a range of ESG-integrated investments, featuring a strong track record in resource efficiency-themed strategies. Together with S&P Dow Jones Indices, RobecoSAM publishes the globally recognized Dow Jones Sustainability Indices (DJSI) as well as the S&P ESG Factor Weighted Index series, the first index family to treat ESG as a standalone performance factor using the RobecoSAM Smart ESG methodology. Based on its Corporate Sustainability Assessment (CSA), an annual ESG analysis of over 4,600 listed companies, RobecoSAM has compiled one of the world's most comprehensive databases of financially material sustainability information. The CSA data is also included in USD 119 billion of assets under management at Robeco.

RobecoSAM is a sister company of Robeco, the Dutch investment management firm founded in 1929. Both entities are subsidiaries of ORIX Corporation Europe N.V., the center of asset management expertise for ORIX Corporation. As a reflection of its own commitment to advancing sustainable investment practices, RobecoSAM is a signatory of the PRI, UN Global Compact and Climate Action 100+, a supporter of the Task Force on Climate-related Financial Disclosure (TCFD), as well as a member of Eurosif, Swiss Sustainable Finance, Carbon Disclosure Project (CDP), and Portfolio Decarbonization Coalition (PDC). As of June 30, 2018, RobecoSAM had client assets under management, advice and/or license of approximately USD 21.5 billion.