

Press Release

Robeco launches Multi-Factor equity indices range

Rotterdam, 3 October 2017 – Today Robeco announces that it has recently launched seven multi-factor equity indices, providing investors access to attractive risk-adjusted returns at low cost. These indices are a logical extension to the existing quant product range, building on Robeco's long and successful track record in factor investing and the intellectual property it has developed.

The [Robeco Multi-Factor equity indices](#) target different geographic areas – global, global developed, emerging markets, Europe, US, Asia-Pacific and Japan. Robeco has selected S&P Dow Jones Indices (S&P DJI) to be the calculation agent for the Robeco Multi-Factor equity indices. The indices use S&P DJI's traditional market-cap weighted indices as investment universes and will be calculated based on Robeco's stock ranking and portfolio construction models, which have been extensively tested in historical simulations and used in real time for numerous years.

The Robeco Multi-Factor equity indices are designed to provide efficient exposure to four well-rewarded factors, i.e. [value](#), [momentum](#), [low volatility](#) and [quality](#), while keeping costs low and preventing the damaging effects of overcrowding and front-running on performance, by making them transparent for clients only. The Robeco Multi-Factor equity indices explicitly integrate ESG criteria in their construction process by ensuring that the weighted sustainability score of the index is at least as high as that of the related cap-weighted benchmark.

[Joop Huij](#), Head of Factor Investing Equities and Head of Factor Index Research at Robeco, said: *“Robeco has long been a thought leader in the field of quantitative investing. Building on our experience, our cautious pioneering approach combined with our close cooperation with clients, we want to keep on bringing innovative solutions to the market. The Robeco Multi-Factor equity indices are a perfect example of this. The objective of our evidence-based solution is to achieve risk-adjusted returns that are higher than those of both cap-weighted market benchmarks and comparable generic factor indices, over a full market cycle and at low cost to our clients.”*

Marius Baumann, Global Head of Custom Indices, S&P Dow Jones Indices, said: *“We are delighted to be the independent calculation agent for the Robeco Multi-Factor equity indices and for our market-cap weighted indices to be used as its universe. S&P Dow Jones Indices has a strong track record in calculating custom indices globally and we are pleased to combine this experience with our deep understanding of multi-factor indices.”*

The Robeco Multi-Factor equity indices are available for institutional investors in Robeco's key markets, and to be able to offer this to clients, Robeco has already anticipated the Benchmark Regulation before it takes effect in 2018. Factor indices-related activities, including research, the development of methodologies and the actual provision of indices, will be performed by a dedicated team.

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About Robeco

Robeco is a pure play international asset manager founded in 1929. It currently has 18 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 June 2017, Robeco had EUR 147 billion in assets under management, 71% of which were institutional. Robeco is a subsidiary of Robeco Groep N.V. (RGNV) which had assets under management of EUR 282 billion as at 30 June 2017. The indices are provided by Robeco Indices B.V. More information is available at www.robeco.com.

S&P Dow Jones Indices

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