

Press Release

Robeco launches Quantitative Sustainable Emerging Markets strategy

Rotterdam, 26 October 2017 – Robeco recently launched a new strategy, [Robeco QI Emerging Markets Sustainable Active Equities](#) which combines three of Robeco's core strengths: quant investing, emerging markets equities and sustainability investing. The strategy has been developed in close collaboration with its sister company RobecoSAM, the investment specialist focused exclusively on Sustainability Investing (SI).

Robeco QI Emerging Markets Sustainable Active Equities aims to offer a significantly better sustainability profile than the benchmark (MSCI Emerging Markets Index), while maintaining the ability to provide alpha in emerging markets. The strategy aims for a 20% higher score on Environmental, Social and Governance (ESG) criteria than the benchmark and aims to reduce the environmental footprint for water use, CO₂ emissions, waste and energy use by 20% compared to the benchmark.

The strategy uses an extensive values-based exclusion list and to ensure good ESG and impact data coverage, the investment universe is limited to the larger, more liquid names in emerging markets. The investment strategy is based on Robeco's proven and proprietary integrated multi-factor model which is used to rank emerging markets stocks based on their expected relative performance using valuation, quality and momentum factors. This results in a well-diversified portfolio of stocks in global emerging markets.

[Wilma de Groot](#), portfolio manager of Robeco QI Emerging Markets Sustainable Active Equities said: *"I am excited that we are taking sustainability investing in emerging markets to the next level by offering our clients a strategy that integrates sustainability in three different ways, while aiming to deliver alpha based on the proven integrated multi-factor model that we've been using in our quantitative emerging markets equities strategies since 2006."*

Fabio Pellizzari, Head of Products & Engineering, RobecoSAM: *"I am proud that the Robeco QI Emerging Markets Sustainable Active Equities strategy combines Robeco and RobecoSAM's expertise into a singular strategy that puts sustainability to work for our clients. Offering an emerging markets product with a high sustainability profile that creates measurable positive impact is a remarkable achievement, especially in emerging markets where the need for sustainable development is particularly important."*

Robeco QI Emerging Markets Sustainable Active Equities is domiciled in Luxembourg and is available to institutional and retail investors, and to wholesale distributors in Robeco's key markets upon investors demand.

The launch marks a decade of Quant Emerging Markets Equities investing at Robeco. The total assets under management in Robeco's Quant Emerging Markets Equities strategies amounts to over EUR 16 billion (end September 2017).

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About Robeco

Robeco Institutional Asset Management B.V. (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. More information is available at www.robeco.com.