

Press release

Robeco introduces new Sustainable Enhanced Index fund

Rotterdam, 24 September 2019 – Robeco announces the launch of Robeco QI Emerging Markets Sustainable Enhanced Index Equities.

The strategy aims for a 20% higher score on Environmental, Social and Governance (ESG) criteria than the benchmark (MSCI Emerging Markets Index) and aims to reduce the environmental footprint for greenhouse gas emissions, water use, waste generation and energy consumption by 20% compared to the benchmark, while maintaining the ability to provide alpha in emerging markets. The strategy uses an extensive values-based exclusion list and includes voting and engagement, which will be carried out by Robeco's Active Ownership team.

The fund uses a quantitative stock selection strategy which ranks stocks according to sustainability criteria as well as their expected future relative performance using the factors: valuation, quality, momentum, resulting in a well-diversified portfolio with a low tracking error relative to the index. The portfolio overweights stocks with a strong sustainable profile, attractive valuation, a profitable operating business, strong price momentum, and positive recent revisions from analysts. It is managed by Robeco's Core Quant Equities team, responsible for managing a wide range of Enhanced Indexing strategies including global, European, US and emerging market strategies.

Wilma de Groot, Head of Core Quant Equities: *"We are excited to add this new fund to our existing range of successful quantitative equity strategies. The fund is an alternative to passive investing, and an interesting solution for investors looking for stable outperformance after costs, with a low tracking error. Our Enhanced Indexing strategies have a similar absolute risk profile as passive strategies, but can generate better returns by actively integrating sustainability criteria as well as incorporating 50 years of factor investing research."*

The newly launched strategy builds on the knowledge and expertise of the existing Emerging Markets Enhanced Indexing strategy, and the sustainability approach of the existing Developed Markets Sustainable Enhanced Index strategy and Active Emerging Markets Sustainable strategy.

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About Robeco

Robeco is a pure play international asset manager founded in 1929. It currently has 17 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 2019, Robeco had EUR 186 billion in assets under management, 74% of which were institutional. Robeco is a subsidiary of ORIX Corporation Europe N.V. which had assets under management of EUR 298 billion as at 30 June 2019. More information is available at www.robeco.com.