

# Press Release

## Robeco launches Multi Factor Multi Asset strategy

**Rotterdam, 7 June 2018** – Robeco announces the launch of Robeco QI Multi Factor Multi Asset. This new fund combines Robeco’s factor-based knowledge and expertise into one easily accessible multi-asset solution. The fund will have a long-term target risk profile in line with a traditional 60/40 equity/bond portfolio, and will generate additional return through factor-based tactical allocation and global security selection.

The strategy efficiently harvests six proven factors: value, momentum, low-risk, quality, carry and flow, and will be managed by Robeco’s Quant Allocation team headed by [Guido Baltussen](#) and [Pim van Vliet](#). The strategy also leverages upon Robeco’s long history of sustainability investing by implementing advanced ESG integration in the investment process. Furthermore, the strategy includes voting and engagement, which will be carried out by Robeco’s Active Ownership team.

Robeco QI Multi Factor Multi Asset is domiciled in Luxembourg and available to institutional and retail investors and, to wholesale distributors in key markets upon investors demand.

**Guido Baltussen, lead Portfolio Manager of Robeco QI Multi Factor Multi Asset**, said: “Robeco’s first director, Wim Rauwenhoff, [said](#) that every investment strategy should be research-driven. We believe we are able to deliver superior returns by efficiently harvesting factor premiums across all major asset classes by applying extensive academic research to our investment process. This strategy is an exciting application of that philosophy and this launch will allow us to offer our clients an ‘all-inclusive’ and sustainable solution for factor investing.”

Robeco has recently also published a [new book](#) of collected research articles on Quant Allocation. This is the third opus in a series of collected research articles. Earlier volumes focused on low volatility investing and factor-based investing, mostly in the equity market. This time, it looks beyond the stock market and expands its analysis to include other major asset classes.

Robeco has a rich heritage in quantitative investing and has gained long-term experience in harvesting factor premiums through systematic quantitative strategies within and across asset classes since the early 1990s. Robeco uses academic insights from empirical asset pricing and behavioral finance, and currently has over EUR 55 billion in AuM in quantitative investment strategies.

### Media enquiries

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#### About Robeco

Robeco is a pure play international asset manager founded in 1929. It currently has offices in 15 countries around the world 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 31 March 2018, Robeco had EUR 165 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 289 billion as at 31 March 2018. More information is available at [www.robeco.com](http://www.robeco.com).