

Press release

Robeco launches innovative multi-factor strategy for global fixed income

Rotterdam, 28 November 2019 – Robeco announces the launch of its Robeco QI Global Multi-Factor Bonds. The strategy builds on the company's long history of factor investing in credits, in combination with its factor investing philosophy in the government bond market. Aimed at outperforming the Bloomberg Barclays Global Aggregate Index, it represents one of the first factor investing solutions for the broad global fixed income market.

The fund invests in a diversified fixed income portfolio of credits and government bonds with balanced exposure to the low risk, quality, value, momentum and size factors. Due to its highly systematic nature and distinct investment style, investors in the fund can benefit from style diversification with fundamentally managed global fixed income strategies.

The strategy integrates ESG criteria into the investment process, and engagement and exclusions are carried out by Robeco's Active Ownership team. The fund will be managed by Olaf Penninga and Patrick Houweling, who heads Robeco's Quant Credit capability.

Olaf Penninga, portfolio manager of Robeco QI Global Multi-Factor Bonds: *"Academic and empirical evidence has shown that bond portfolios with significant exposure to the low risk, quality, value, momentum and size factors can generate consistently higher returns than the index. This strategy builds on decades of research into factors in fixed income and draws on our pioneering work in the field of factor investing in credits and government bonds."*

Robeco QI Global Multi-Factor Bonds is domiciled in Luxembourg and available to institutional and retail investors, as well as wholesale distributors in key markets at the request of investors. Robeco is a pioneer and one of the leading asset managers in quantitative investing. It has extensive experience in the harvesting of factor premiums through systematic quantitative strategies, dating back to the early 1990s. Robeco currently manages over EUR 72 billion in AUM in quantitative strategies, of which approximately EUR 10 billion in quantitative fixed income.

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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 September 2019, Robeco had EUR 199 billion in assets under management, 72% of which were institutional. Robeco is a subsidiary of ORIX Corporation Europe N.V. which had assets under management of EUR 313.9 billion as at 30 September 2019. More information is available at www.robeco.com.