

Press release

Robeco launches innovative Quant Credit strategy focused on SDGs and climate

Rotterdam, 9 June 2022 – Coinciding with the company's 10-year anniversary of factor investing in credits, Robeco has launched RobecoSAM QI Global SDG & Climate Multi-Factor Credits, its first SDG and climate-focused quant fixed income strategy, classified as Article 9 under the SFDR.

While the strategy's performance is driven by Robeco's proven multi-factor credit selection model, which has been applied to client portfolios since 2012, it has sustainability as its primary objective. Committing to carbon footprint reduction, the strategy is measured against the Solactive Paris-Aligned Global Corporate Index. The portfolio's average carbon emissions is kept below the Paris-aligned credit benchmark. This has 50% lower carbon emissions than the mainstream credit benchmark and decarbonizes by 7% each year. Additionally, the strategy invests in companies that have a measurable positive contribution to the United Nations Sustainable Development Goals (SDGs), applying Robeco's proprietary SDG framework. Thanks to its systematic investment process, the strategy also incorporates other sustainability dimensions like reducing ESG risk, water use and waste generation, and excluding companies that do not meet the required standard of sustainability.

In addition to its sustainable investment objective, the strategy simultaneously pursues the provision of long-term capital growth. RobecoSAM QI Global SDG & Climate Multi-Factor Credits aims to outperform the Solactive Paris-Aligned Global Corporate Index by 50 bps over a full economic cycle.

The new strategy is managed by Robeco's Quant Fixed Income team, co-headed by Patrick Houweling, a seasoned quant professional with a long-standing track record in academia and the successful management of Robeco's innovative quantitative credit strategies.

Patrick Houweling, Portfolio Manager and Co-Head Quant Fixed Income: *"I'm excited to be managing the RobecoSAM QI Global SDG & Climate Multi-Factor Credits strategy together with the team and allowing our clients to contribute to a range of climate and other sustainability goals while also benefiting from our 10 years of experience with multi-factor investing."*

Press contact

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About Robeco

Robeco is a pure-play international asset manager founded in 1929 with headquarters in Rotterdam, the Netherlands, and 16 offices worldwide. A global leader in sustainable investing since 1995, its integration of sustainable as well as fundamental and quantitative research enables the company to offer institutional and private investors an extensive selection of active investment strategies, for a broad range of asset classes. As at 31 December 2021, Robeco had EUR 201 billion in assets under management, of which EUR 195 billion is committed to ESG integration. Robeco is a subsidiary of ORIX Corporation Europe N.V. More information is available at www.robeco.com.