

## Press release

### **Robeco launches innovative Climate Index family integrating forward-looking climate metrics**

- New climate index family with advanced metrics for diverse investor needs
- Options range from low-tracking error to EU Paris-Aligned Benchmarks
- Customizable indices, with algorithm ensuring relatively low turnover and high liquidity

**Rotterdam, 27 August 2024** – Robeco today has introduced a new climate index family, comprising of “Robeco Developed Low-Carbon Climate Leaders Tilt Equities Index,” “Robeco Developed Paris-Aligned Climate Leaders Tilt Equities Index,” and “Robeco Developed Climate Leaders Equities Index.” This suite is designed to cater to a broad base of investors at different stages of their climate (investing) journey.

Investors are increasingly seeking sophisticated climate indices that go beyond reducing backward-looking carbon emissions and incorporate forward-looking, multi-dimensional climate metrics. In response, Robeco has developed advanced climate intellectual property (IP) over the years, such as the Climate Traffic Light to assess a company’s alignment with the Paris Agreement, the SDG framework to identify climate solutions and Climate Beta to evaluate climate transition risk. These metrics are integrated into the indices to varying degrees, depending on the specific climate objectives and risk profiles of each index.

The first index offers a low-tracking error alternative to a passive market-cap weighted index, suitable for climate-conscious investors aiming to mitigate climate risk and support companies aligned with the Paris Agreement while obtaining the equity premium.

The second index targets investors who want to meet the minimum requirements for EU Paris-Aligned Benchmark, but are keen to integrate more forward-looking climate metrics and want more exposure to climate solutions providers.

The third index focuses on climate leaders, appealing to investors looking to capitalize on the climate transition by investing in solution providers expected to lead the transition to a low-carbon economy.

Integrating client specific preferences in custom indices has always been a core strength of the Robeco Indices team, allowing for bespoke solutions that meet specific investment universes or decarbonization targets. The team has developed an index construction algorithm that ensures relatively low turnover and high liquidity compared to other index providers, which is in particular crucial for investors coming from passive.

**Joop Huij, Head of Robeco Indices:** “We’re excited to launch this climate index family to offer investors a more nuanced approach to climate index investing, compared to carbon emissions’ focussed indices. Our index construction approach takes turnover and liquidity into account to provide highly investable indices. We welcome an active dialogue with clients to develop custom indices that align with their climate and financial goals.”

**Lucian Peppelenbos, Climate Strategist:** “We decided years ago to not only focus on carbon emissions data when looking at climate investing. We invested in resources to also evaluate other climate characteristics of companies such as their alignment with the Paris Agreement, whether companies provide solutions to lower

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the world's future emissions and their level of climate transition risk. We have developed these metrics in-house and integrate them into our investment solutions. It's great that our climate IP is now being made available to an even larger group of investors."

You can find more information here: <https://www.robeco.com/en-int/themes/indices>

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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. On 31 March 2024, Robeco had EUR 194 billion in assets under management, of which EUR 190 billion is committed to ESG integration. Robeco is a subsidiary of ORIX Corporation Europe N.V. More information is available at [www.robeco.com](http://www.robeco.com).