

Press release

Robeco enhances and renames multi-asset proposition with focus on sustainability and flexibility

- Multi-Asset Income is now **Sustainable Income Allocation**
- Multi-Asset Sustainable is now **Sustainable Diversified Allocation**
- Multi-Asset Growth is now **Sustainable Dynamic Allocation**
- Multi-asset funds demonstrated strong performance over the past years

Rotterdam, 11 April 2024 – Robeco has strengthened its multi-asset proposition. The multi-asset funds have been renamed to better reflect their increased sustainability focus, ensuring transparency for clients in the retail funds. At the same time, the flexibility of the funds has increased while still leveraging the best of Robeco’s capabilities. The three funds have been grouped under the Capital Growth funds, making the multi-asset offering easier to access for those already invested in Robeco’s equity and fixed income strategies.

The investment approach has shifted from a ‘fund-of-funds’ model to a ‘line-by-line’ structure, allowing for more efficient risk management and tactical trades implementation, in line with industry trends. In particular, it enables more efficient active risk management of regional biases, factor exposures and liquidity, while reducing the need for extensive completion portfolios.

Despite these enhancements, the investment process remains consistent with its track record of more than five years. The funds continue to be benchmarked within the same peer group, enabling the utilization of their existing track record.

All Robeco’s Multi-Asset funds have exhibited strong long-term performance¹ and been assigned the Gold Morningstar Medalist Rating™, as at 31.03.24.

	Morningstar Medal Rating™	Morningstar Rating™	Morningstar Category Percentile				
			3 Month	6 Month	1 Year	3 Year	5 Year
Robeco Sustainable Income Allocation G €		★★★★	22	20	50	56	31
Robeco Sustainable Diversified Allocation F €		★★★★	41	36	51	46	26
Robeco Sustainable Dynamic Allocation G €		★★★★	30	23	29	41	17

Remmert Koekkoek, Head of Multi-Asset Solutions at Robeco: “We’ve made these strategic changes to offer investors the best mix of Robeco’s strategies across quant, fundamental, and thematic approaches. The sustainability focus has been intensified, aiming for the optimal balance between risk, return, and sustainability.”

Colin Graham, Portfolio Manager Multi-Asset Solutions at Robeco: “We’re committed to sustainable investing without compromising performance, hence the benchmarks for performance

¹ performance may fluctuate going forward.

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measurement remain unchanged. Additionally, the new setup provides transparency for clients to assess sustainability credentials and verify labels.”

The transition to line-by-line portfolios enables uniform binding elements across all strategies, with the funds promoting investments in the portfolio that avoid significant harm to the Sustainable Development Goals (SDGs). Robeco’s ‘5-year Expected Returns’ is a key input for the strategic asset allocation of the funds, explicitly considering the impact of climate change on individual asset classes in return forecasts.

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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 30 September 2023, Robeco had EUR 176 billion in assets under management, of which EUR 173 billion is committed to ESG integration. Robeco is a subsidiary of ORIX Corporation Europe N.V. More information is available at www.robeco.com.