

Press Release

Robeco awarded by France state reserve fund FRR to manage its 'Optimized Equity index strategy with an ESG approach'

Rotterdam/Paris, 24 January 2017 – French pension fund *Fonds de Reserve pour les Retraites* (FRR) has chosen Robeco Institutional Asset Management B.V. (Robeco), as one of the asset management companies in charge of implementing best practice for its 'Optimized Equity index strategy with an ESG approach'. These mandates factor in all types of ESG-related matters including those relating to decarbonizing assets as well as the recently added tobacco and coal exclusion policy. Robeco will team up with sister company and Sustainable Investing pioneer RobecoSAM to do this.

With its cautious pioneering approach, Robeco has become a leader in quantitative and integrated sustainability investing. Robeco is a strong believer in the benefits of the evidence-based approach that factor investing involves, and views sustainability as a long-term means of positively impacting future performance. By combining well-known factor premiums such as value and momentum with a higher exposure to companies with an enhanced sustainability profile, the strategy generates a portfolio with a positive environmental impact while at the same time providing an attractive risk/return profile

In this jointly developed approach, RobecoSAM has provided its unique state-of-the-art expertise in environmental footprint reduction and ESG criteria integration, combining its expertise with that of Robeco's Quant teams. The internally developed Environmental Footprint Monitoring Tool combines four key metrics (GHG emissions, Energy Consumption, Water Consumption and Waste Generation) and weighs up the benefits of these four metrics to obtain an optimal outcome that goes beyond a mere CO₂ assessment. Drawing on its proprietary Corporate Sustainability Assessment (CSA), an annual ESG analysis of over 3,800 listed companies that is one of the most comprehensive database of financially material sustainability information, RobecoSAM is also able to make a contribution to ensuring the portfolio maintains its high ESG quality standards.

Frederic Lejeune, CEO Robeco France: "We are proud of the trust placed in us by FRR in letting us manage this mandate combining two of our most strategic capabilities in France: Quantitative Investing and Integrated Sustainability. It reflects the strategy we have been implementing in the French market for the past two years, and lays the groundwork for a stronger growth path and solid long-term partnerships with French investors."

Daniel Wild, PhD, Head of Sustainability Investing Research & Development RobecoSAM: "Winning this mandate is a great achievement for RobecoSAM and Robeco. It rewards our commitment to the field of SI since 1995 and highlights the progress we are making on developing the third generation ESG score, which complements factors such as value and momentum. This mandate is proof that in addition to generating returns, pension funds also want to make an impact by integrating ESG data into their investment portfolios".

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About Robeco

Robeco Institutional Asset Management B.V. (Robeco) is a global asset manager, headquartered in Rotterdam, the Netherlands. Robeco offers a mix of investment solutions within a broad range of strategies to institutional and private investors worldwide. As at 30 September 2016, Robeco had EUR 137 billion in assets under management.

Founded in the Netherlands in 1929 as 'Rotterdamsch Beleggings Consortium', Robeco is a subsidiary of Robeco Group. As at 30 September 2016, Robeco Group had EUR 276 billion in assets under management, 49% of which were institutional. In 2015 Robeco Group generated a net profit of EUR 237 million.

More information is available at www.robeco.com.

About RobecoSAM

Founded in 1995, RobecoSAM is an investment specialist focused exclusively on Sustainability Investing. It offers asset management, indices, impact analysis and investment, sustainability assessments, and benchmarking services. Together with S&P Dow Jones Indices, RobecoSAM publishes the globally recognized Dow Jones Sustainability Indices (DJSI). Approximately 130 professionals work for RobecoSAM, which is headquartered in Zurich. As of June 30, 2016, RobecoSAM had assets under management, advice and/or license in listed and private equity* of approximately USD 10.8 billion. More information is available at www.robecosam.com.

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