# Woman and Machine

*How AI and human insight shape the future of Quant investing*


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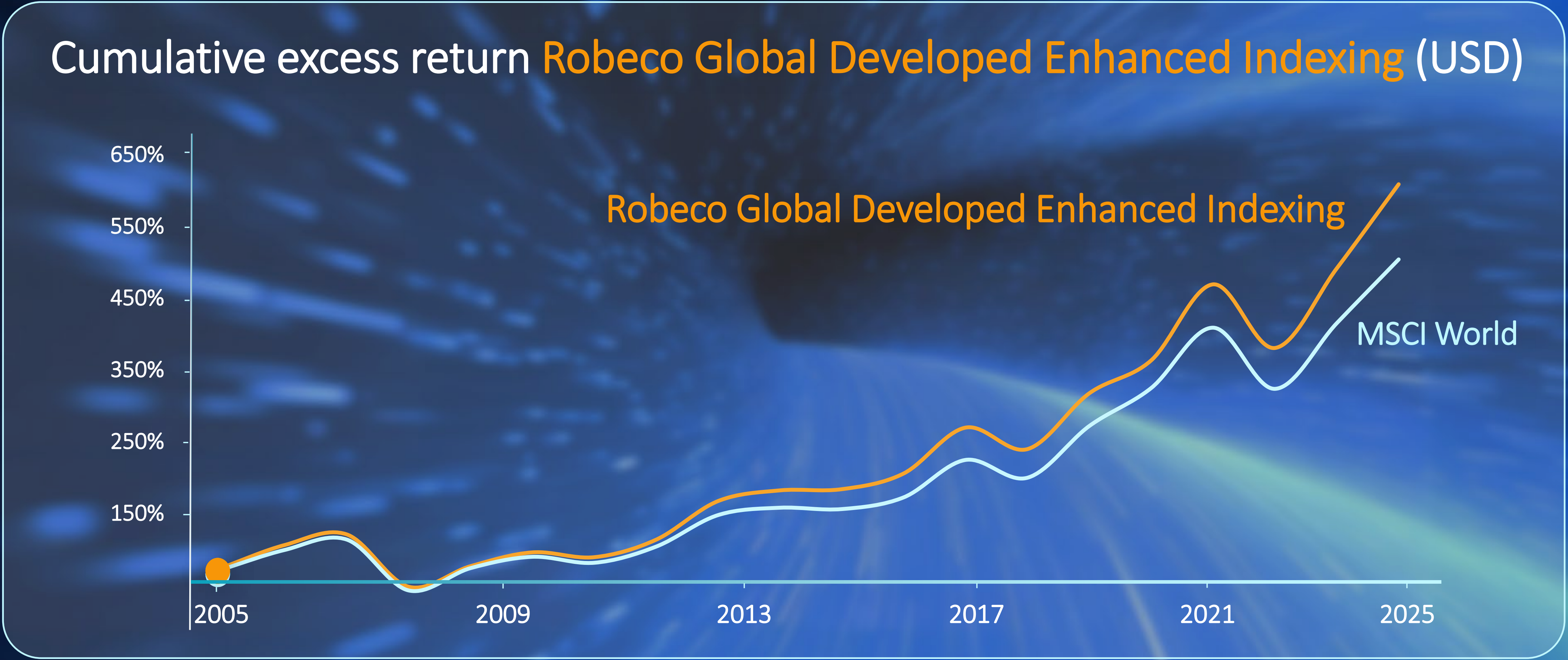
**USD 167 bln**
Quant Assets under Management (as of July 2026)

**30 years**
of Quant Equity experience

**45 quants**
engineering client solutions

**Momentum Think-Tank,** *September 2026*

# Robeco: Engineering yields outperformance




**Past performance is no guarantee of future results. The value of your investments may fluctuate.**

Source: Robeco, MSCI. Portfolio: Robeco Composite Global Developed Enhanced Indexing Equities. Index: MSCI World Index (net dividends reinvested). All figures in USD. Data end of 31 December 2025. If the currency in which the past performance is displayed differs from the currency of the country in which you reside, then you should be aware that due to exchange rate fluctuations the performance shown may increase or decrease if converted into your local currency. Performance since inception is as of the first full month. Periods shorter than one year are not annualized. Returns gross of fees, based on gross asset value. Values and returns indicated here are before cost; the performance data does not take account of the commissions and costs incurred on the issue and redemption of units. These have a negative effect on the returns shown. Portfolios in the composite are based globally and can have different tax implications which may impact performance figures. The Enhanced Indexing strategies aim for an information of 1 without taking tax implications into account.

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# Robeco Global Developed Enhanced Indexing Equities

| | | | |
|---|---|---|---|
| 1% | 0.9 | 1% | 40bln |
| Tracking error | Information Ratio | Excess return | AUM |

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From
Human to Machine


Source: Robeco. For illustrative purposes only


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# Stock Ranking Model

## Value

Stocks trading below intrinsic value

## Quality

Strong sustainable earnings power

## Momentum

Use relative price action as a catalyst to unlock high quality value

## Analyst revisions

Capturing stocks with strong improving earnings potential

## Short-term signals

Capturing changes in short-term liquidity and price action

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# The code of a disciplined quant investment process

# Example signal – Buy the dip?


Buy the dip?



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# Example signal – Buy the dip?


Good News

No News

Bad News

This is not a buy, sell or hold recommendation for any particular security. The information shown is only available for one-on-one presentations and for illustrative purposes only.
No representation is made that these examples are past or current recommendations, that they should be bought or sold, nor whether they were successful or not.

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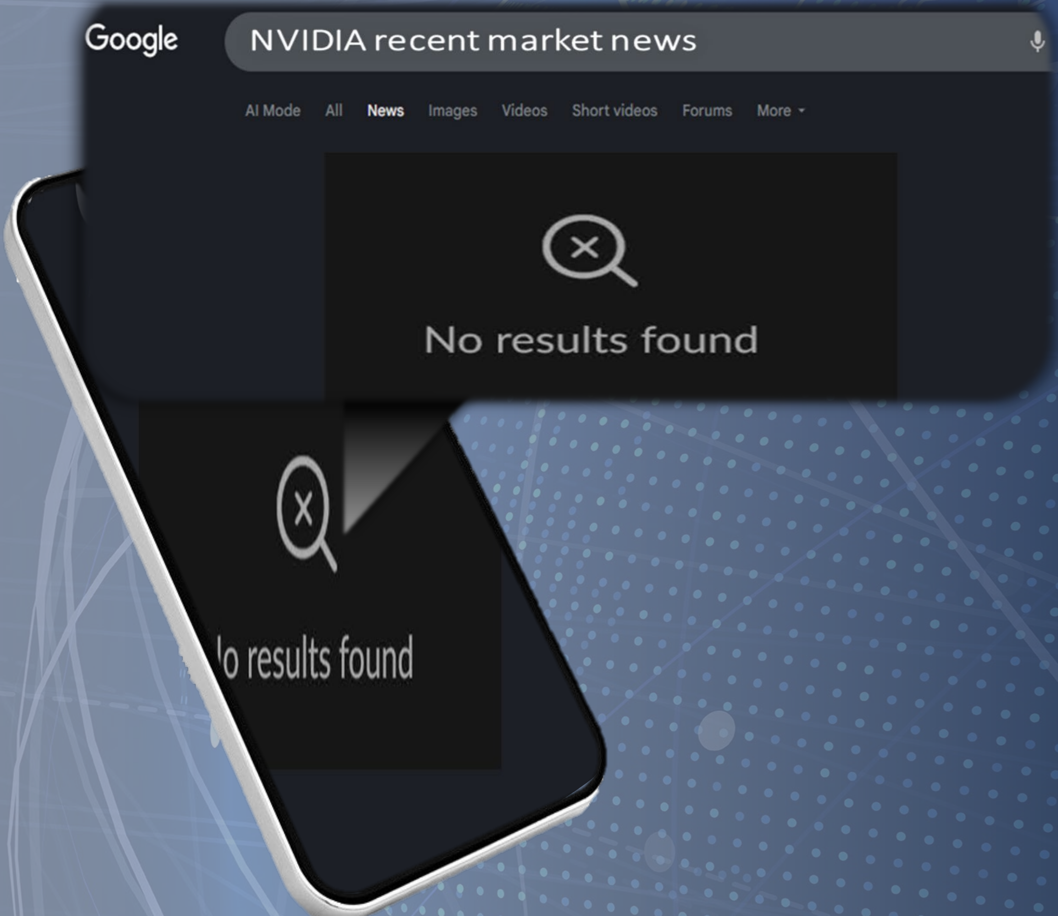




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# Example signal – Buy the dip?

Signal strength

Low High

Good News

Signal strength

Low High

No News

Signal strength

Low High

Bad News

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# Examples of novel China signals used in EM strategies

## Designed using alternative data to extract alpha from the unique nature of the Chinese retail market and regulation

### Exchange forum questions and answers

**Negative sentiment**
"The company displays a **concerning** level of **arrogance**, often exhibiting **delays** in addressing shareholders' **inquiries** with a rather indifferent attitude. For instance, while most listed companies readily provide precise figures… our company consistently deflects by referring to annual reports…"

**Positive sentiment**
"Company X consistently **demonstrates responsibility and strong executive skills**. Recently, he has shown commitment by **increasing his stake in the company by 5%.** His approach is characterized by a lack of grandiose claims, which is commendable."

### Analyst company visits

Shenzhen companies must disclose analyst visits

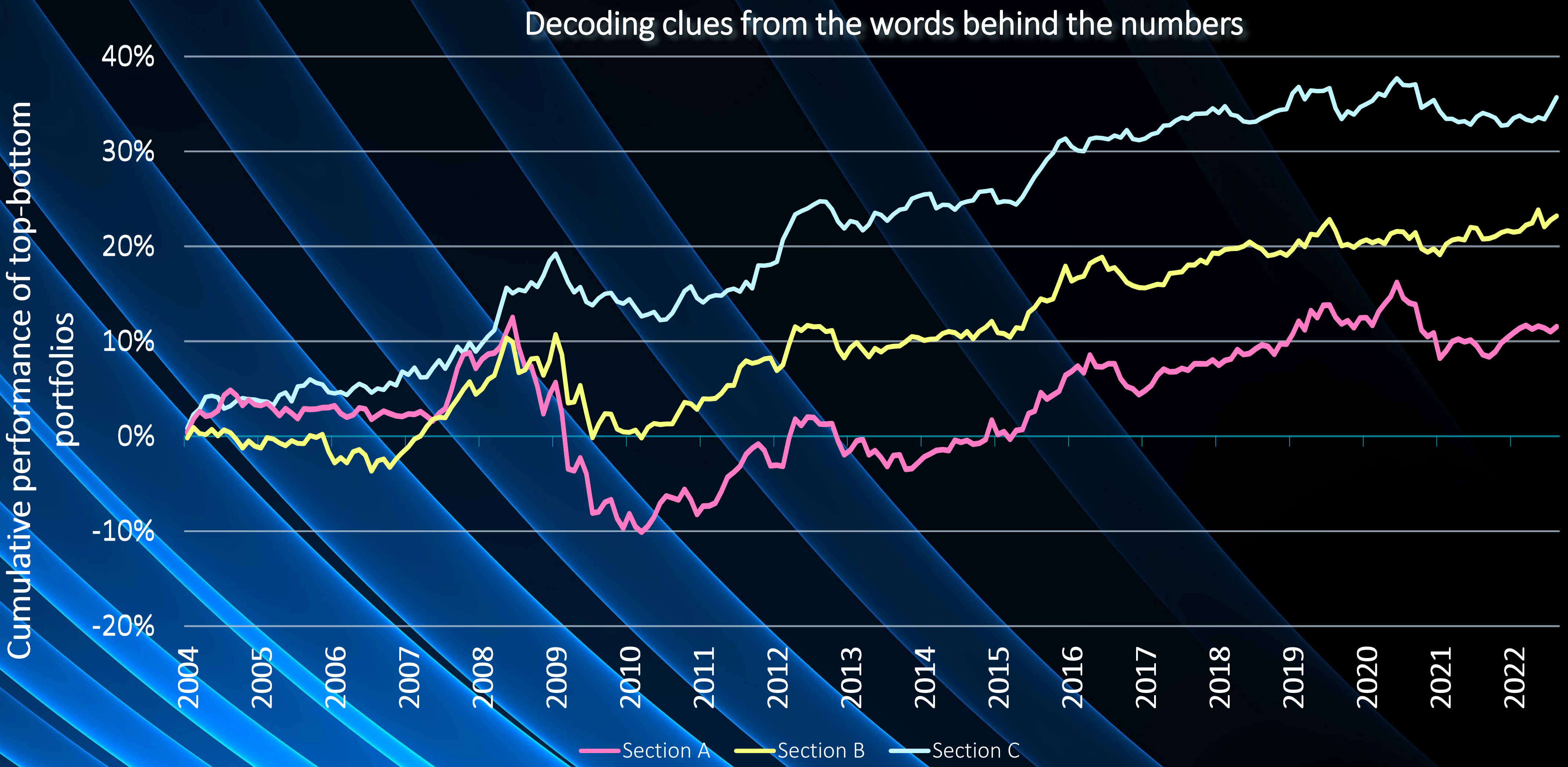
Part of efforts to increase transparency in Chinese markets

### Profit notice from Chinese companies

- Turning point
- Loss
- Large change in earnings

# Listening in between the words

## Using NLP to amplify sentiment from earnings calls

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## Cumulative excess return Robeco Global Developed Enhanced Indexing (USD)


*Robust Investment Engineering Yields Alpha**

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*Alpha refers to the excess return of an investment relative to a benchmark index and is a measure of performance.

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# Thank You!


Should you have any questions, please feel free to reach out

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## Important information – Capital at risk



### Additional information for investors with residence or seat in the United Kingdom