

Woman and Machine

How AI and human insight shape the future of Quant investing

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Head of Quant Equity Portfolio Management, Robeco



ROBECO
The Investment Engineers

USD 167 bln >

Quant Assets under Management (as of July 2026)

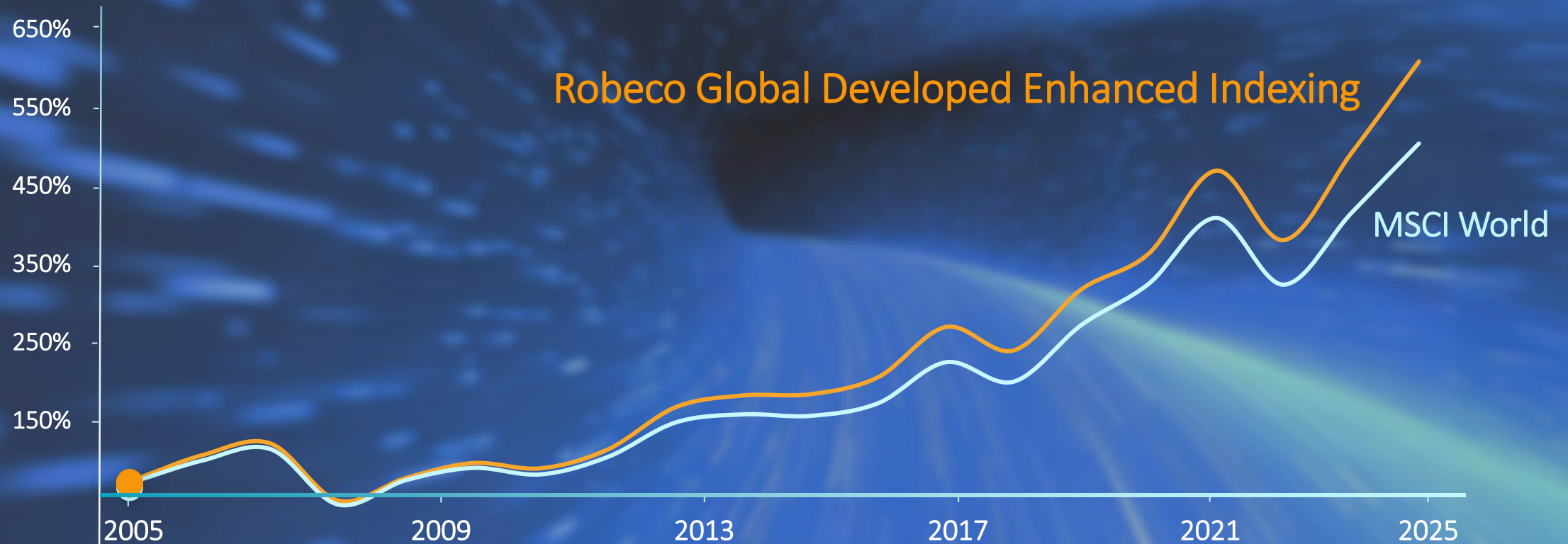
30 years >
of Quant Equity experience

45 quants >
engineering client solutions

Momentum Think-Tank, September 2026

Robeco: Engineering yields outperformance

Cumulative excess return Robeco Global Developed Enhanced Indexing (USD)



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.

Robeco Global Developed Enhanced Indexing Equities



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From Human to Machine

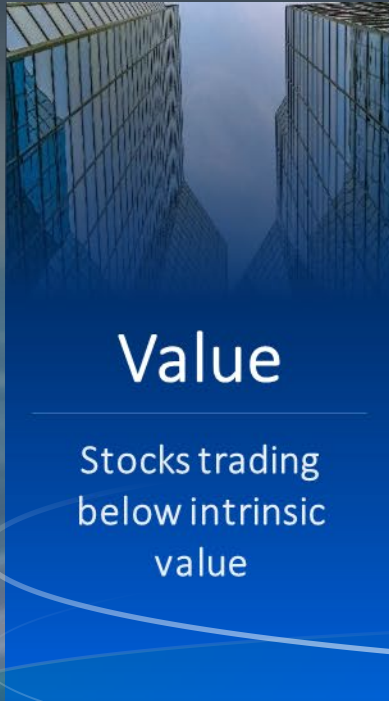


Source: Robeco. For illustrative purposes only



Source: Robeco. For illustrative purposes only

Stock Ranking Model



Value

Stocks trading
below intrinsic
value



Quality

Strong
sustainable
earnings power



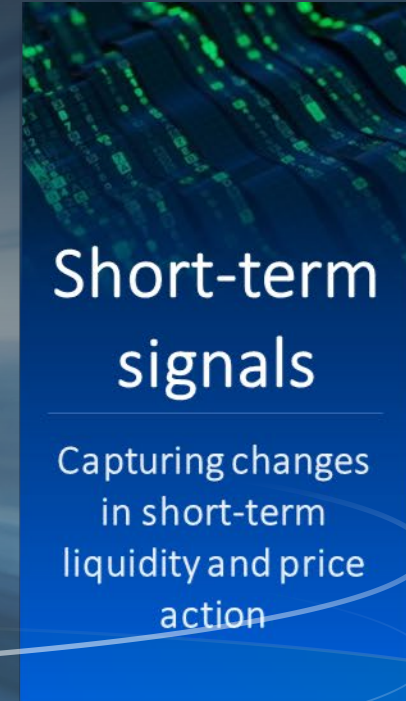
Momentum

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

The code of a disciplined quant investment process



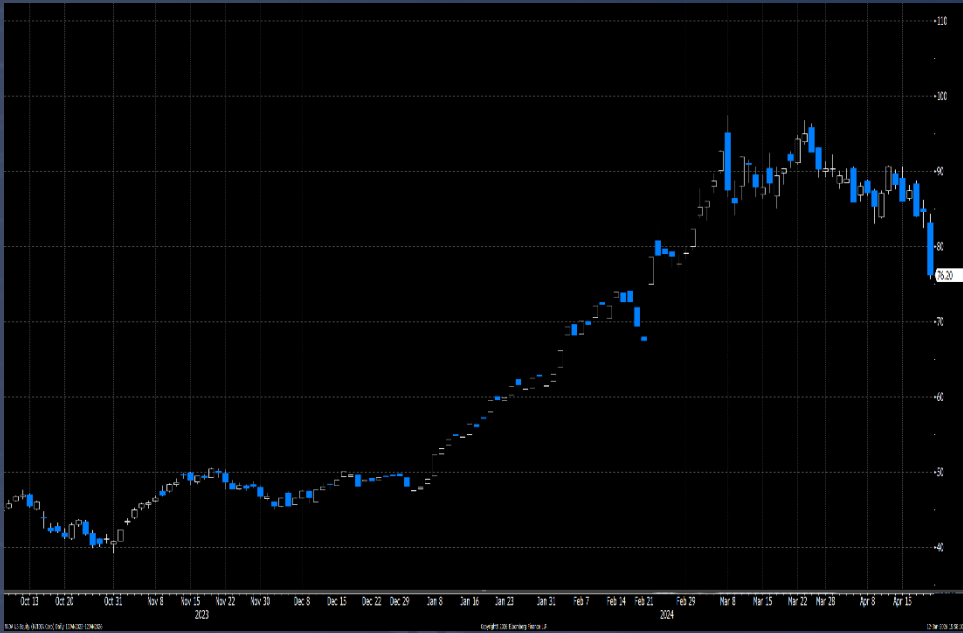
Example signal – Buy the dip?



Buy the dip?

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.

Example signal – Buy the dip?



Good News

No News

Bad News

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Example signal – Buy the dip?



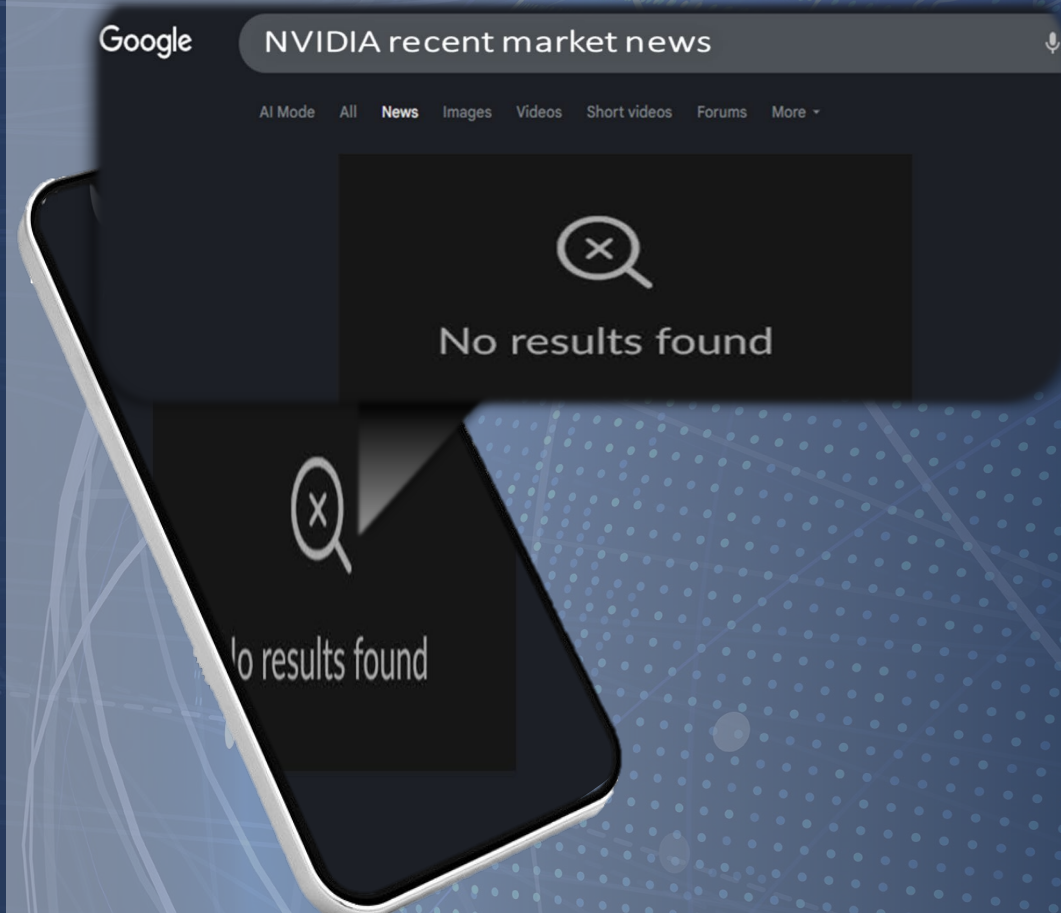
Good
News

No
News

Bad
News

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Short-term signals

Capturing changes in short-term liquidity and price action

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

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Listening in between the words

Using NLP to amplify sentiment from earnings calls



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Value

Stocks trading below intrinsic value

Analyst revisions

Capturing stocks with strong improving earnings potential

Quality

Strong sustainable earnings power

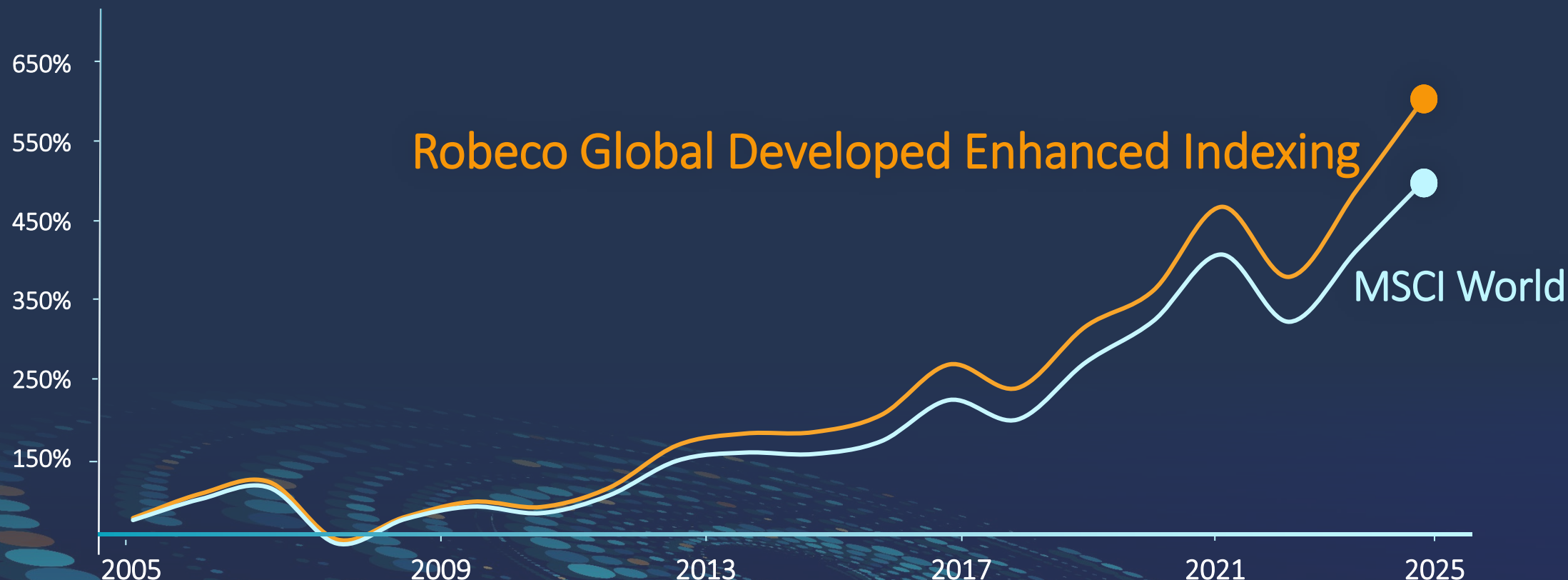
Momentum

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

Short-term signals

Capturing changes in short-term liquidity and price action

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.

Thank You!



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

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