

# Turning patterns into performance

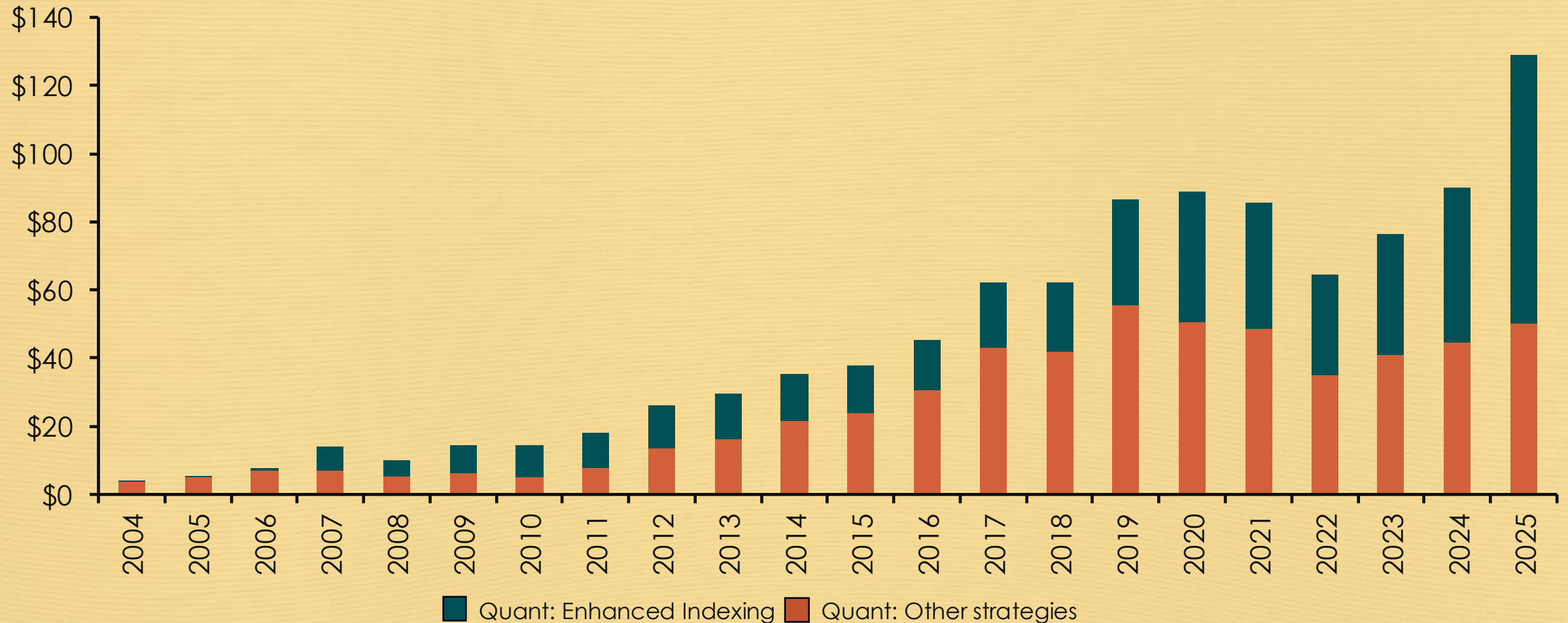
**ROBECO**  
The Investment Engineers

**Jan de Koning, CFA CAIA**  
Executive Director | Head Quant Client Portfolio Management



# Stable investments growth since 2004

## Robeco Quant Investing AuM (in US dollar billions)



Source: Robeco. 'DM' labelling includes Global (MSCI ACWI) and Global Developed (MSCI World) strategies. All figures gross of fees, in US dollars. AuM data at the end of December 2025.

# Enhanced indexing: A smart alternative to passive

## Feature

## Passive investing

## Robeco's enhanced indexing

Broad market exposure and high liquidity



Predictable risk and return characteristics



Competitive fees



Highly diversified portfolio



Smart rebalancing and efficient trading



Proprietary stock selection model



Enhanced sustainability profile



Flexible customisation



# Alpha has been generated by thousands of trades

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BUY

TOP RANK

24,000  
trades

BOTTOM RANK

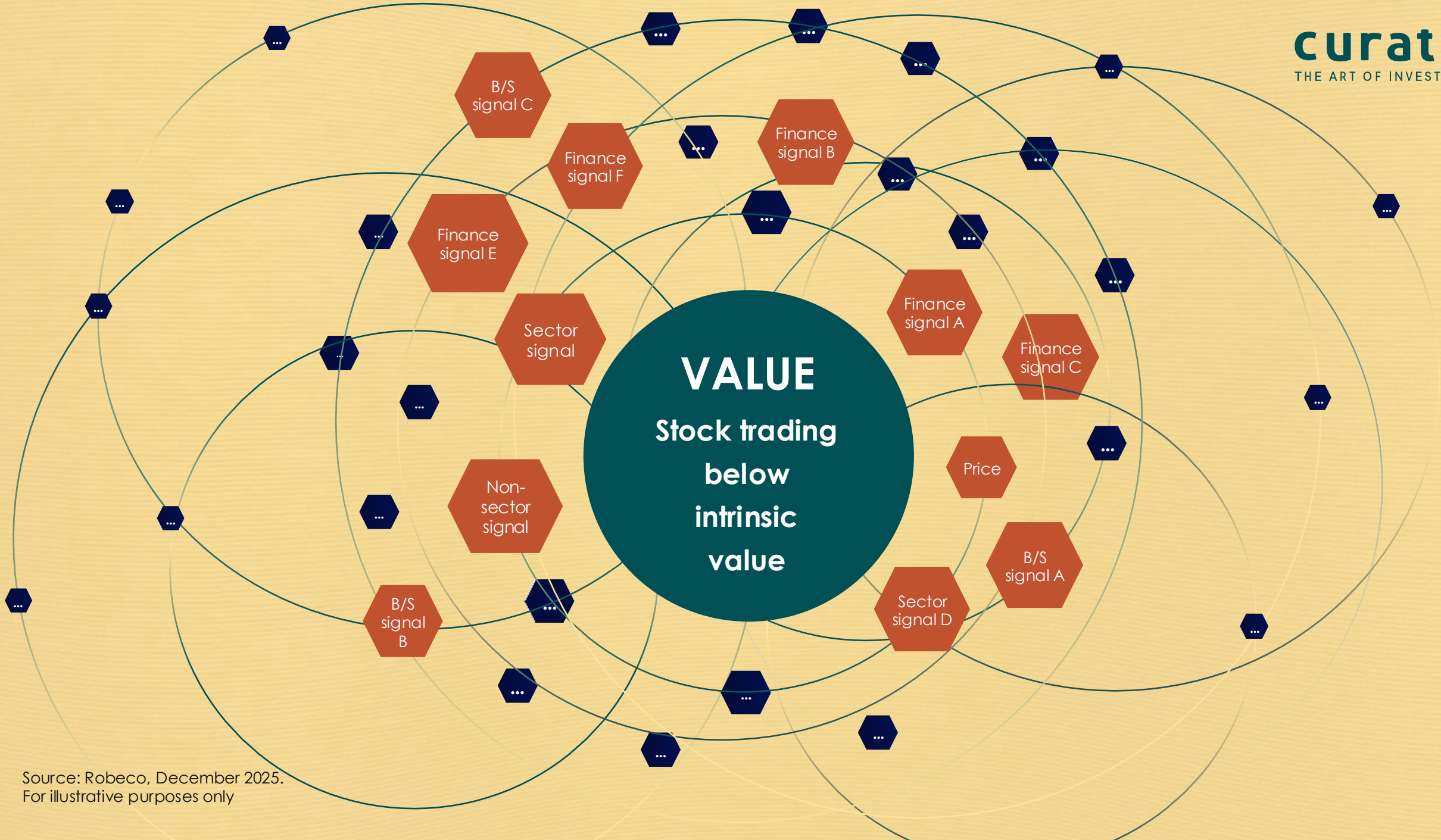
SELL



Source: Robeco, December 2025. For illustrative purposes only.



**From  
human to machine**





# Stock ranking model

## Value

Stock 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

# Continual evolution: From idea generation to model enhancement

Idea generation



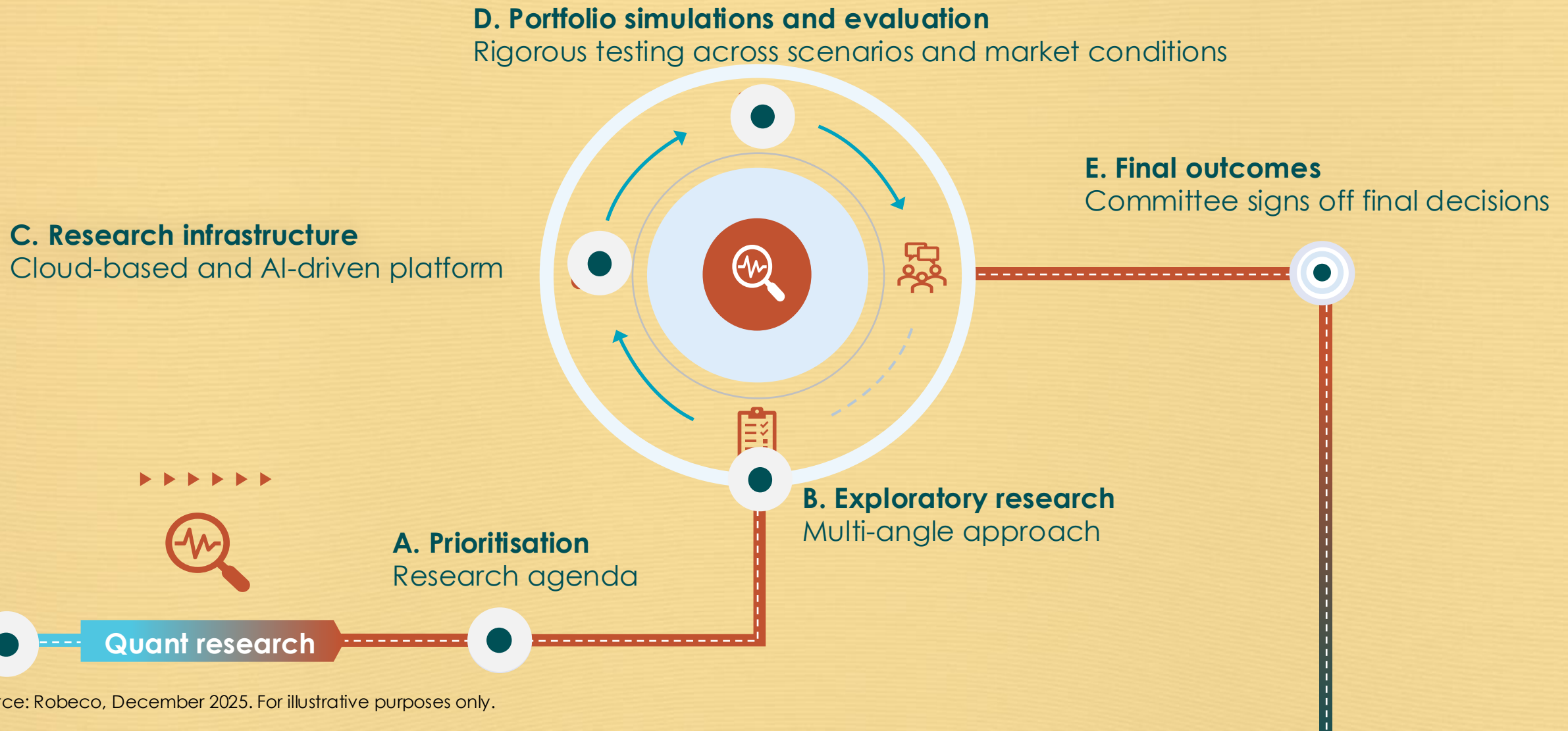
25+ quant researchers

30+ data sources

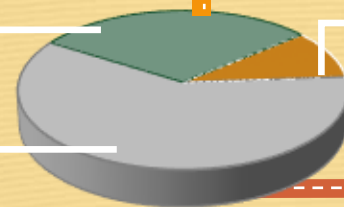
60+ fundamental professionals

100+ research ideas per year

# Continual evolution: From idea generation to model enhancement



# Continual evolution: From idea generation to model enhancement



Signal survivors ~15%

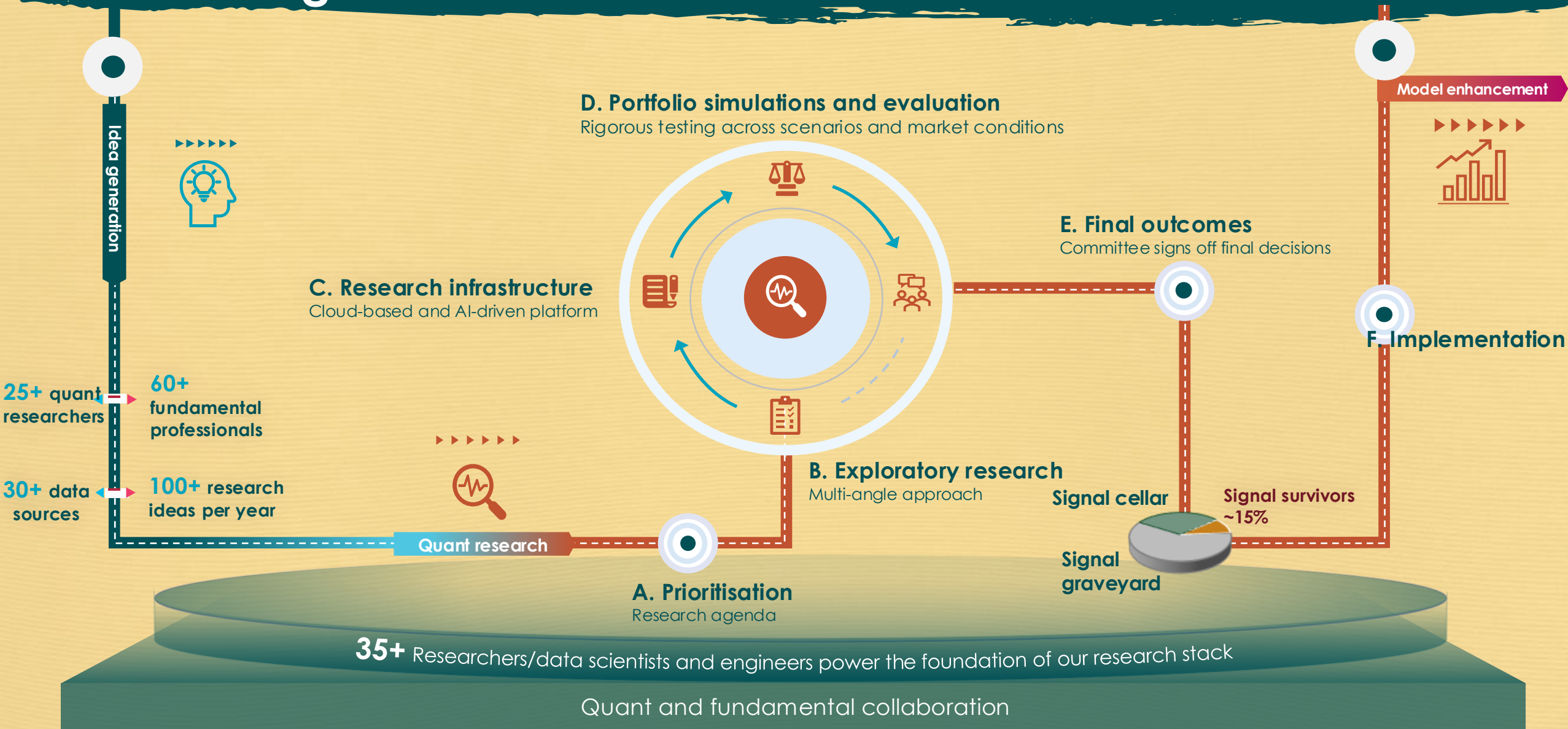


Model enhancement

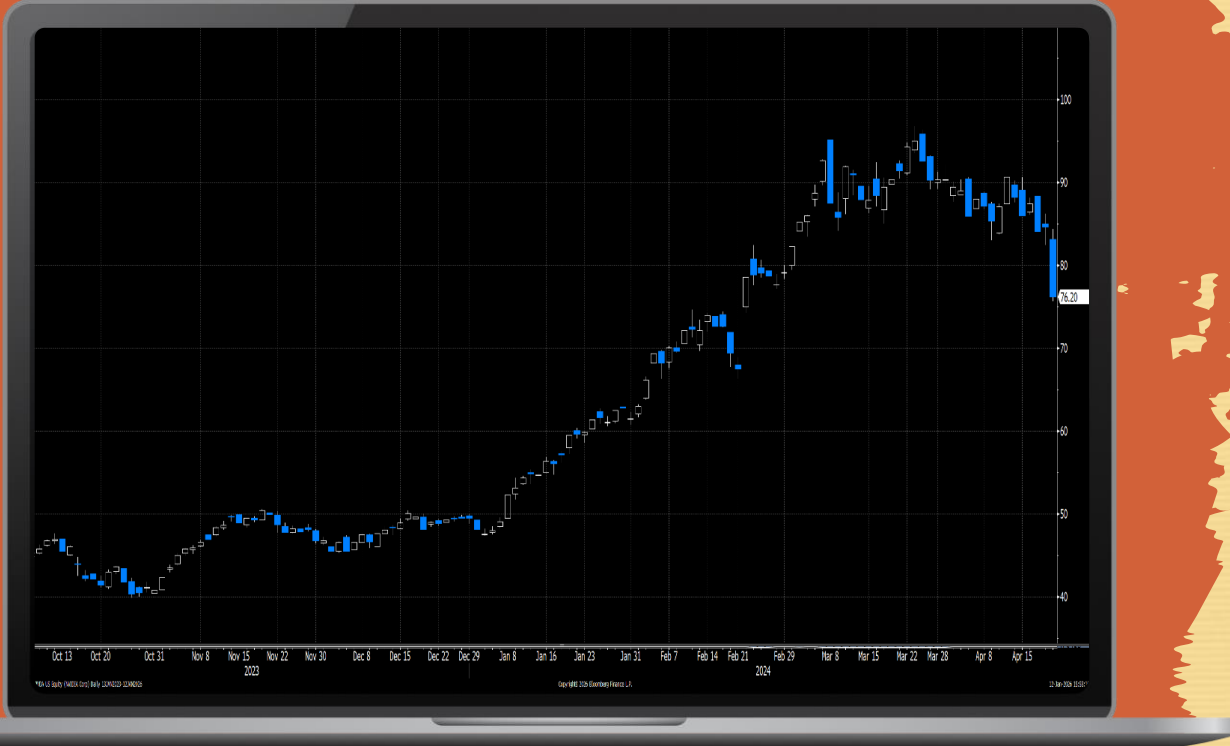


F. Implementation

# Continual evolution: From idea generation to model enhancement



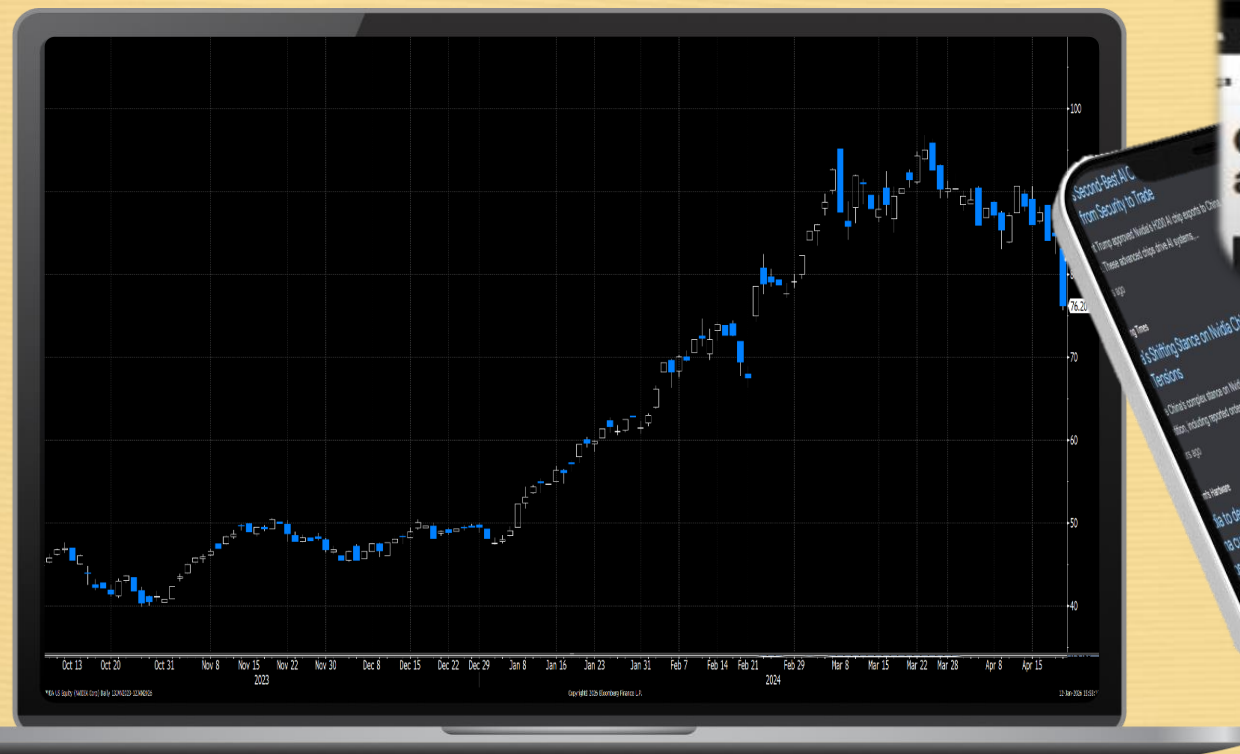
# Example signal: Buy the dip?



## Buy the dip?

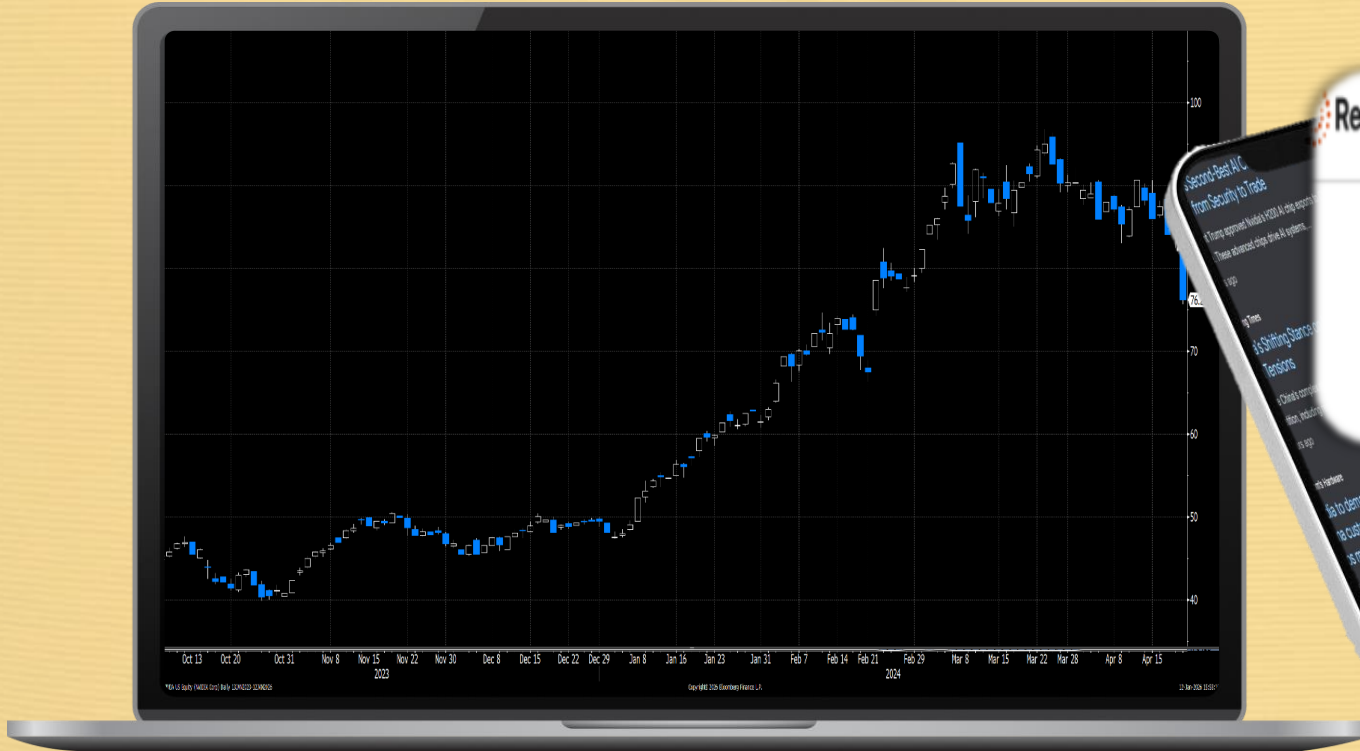
This is not a buy, sell or hold recommendation for any particular security. The information shown is only available for one-on-one presentations and for illustrative purposes only. No representation is made that these examples are past or current recommendations, that they should be bought or sold, nor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

# Example signal: Buy the dip?



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# Example signal: Buy the dip?



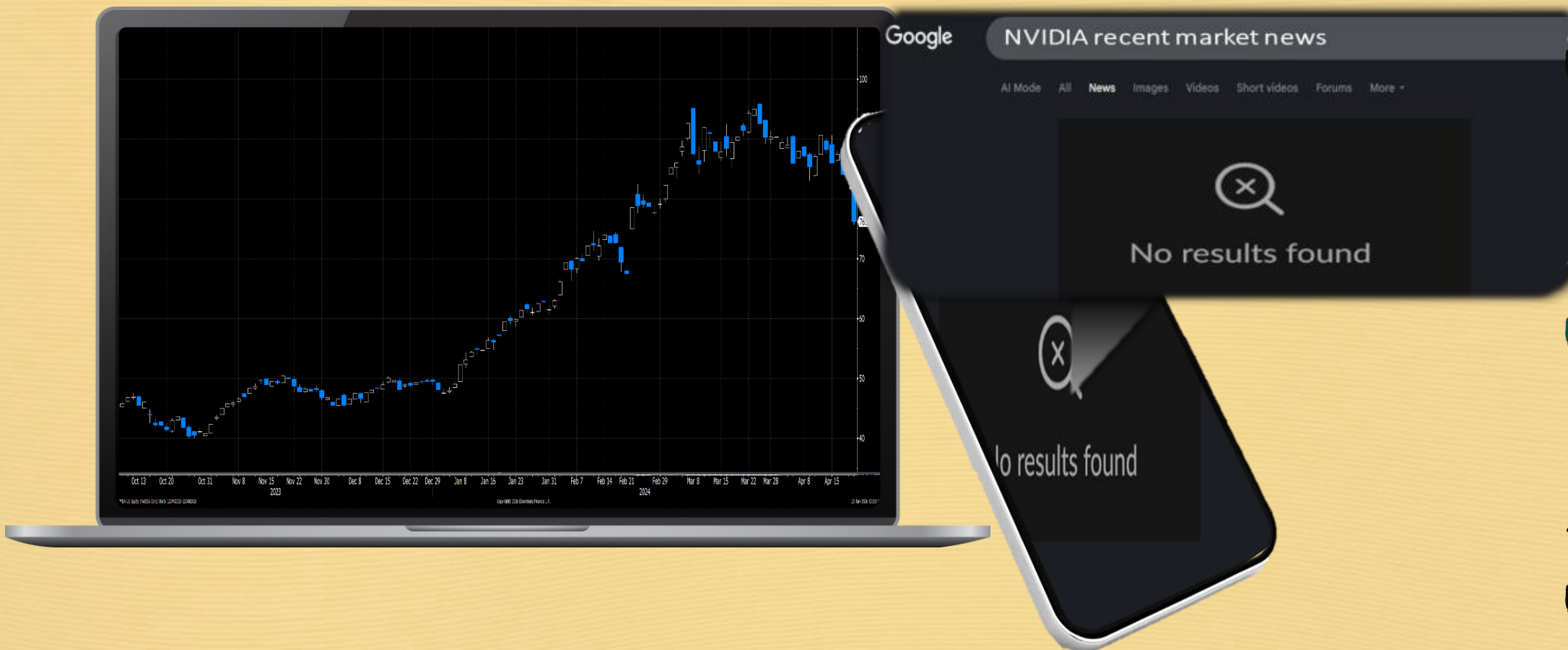
GOOD NEWS

NO NEWS

BAD NEWS

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# Example signal: Buy the dip?



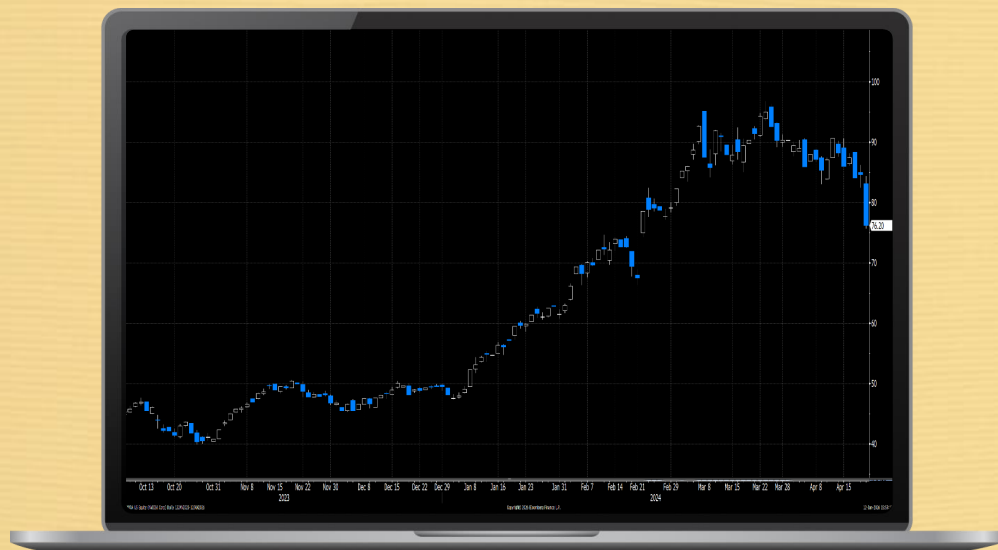
**GOOD NEWS**

**NO NEWS**

**BAD NEWS**

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# Example signal: Buy the dip?



Signal strength

Low



High

GOOD  
NEWS

Signal strength

Low



High

NO  
NEWS

Signal strength

Low

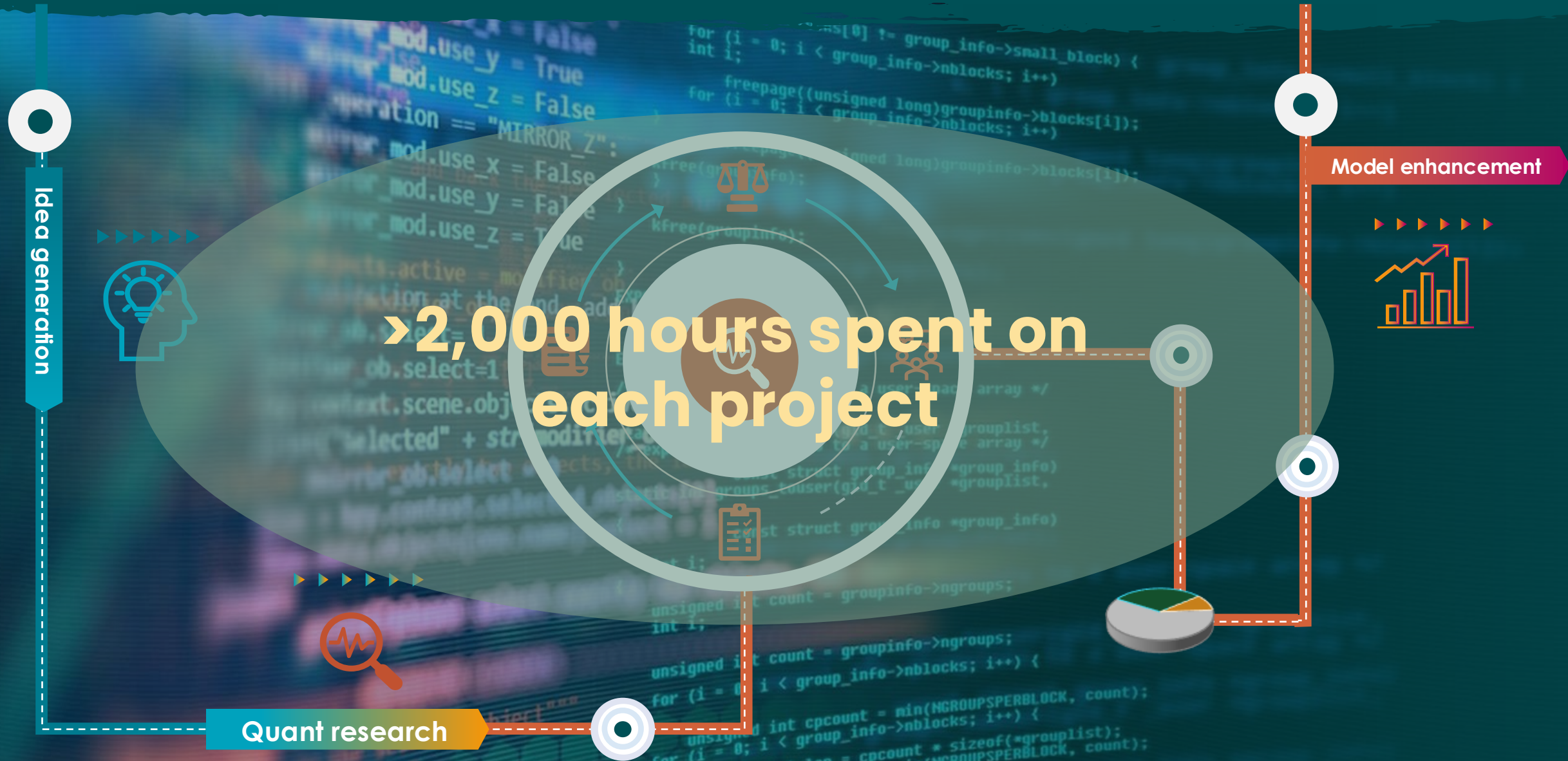


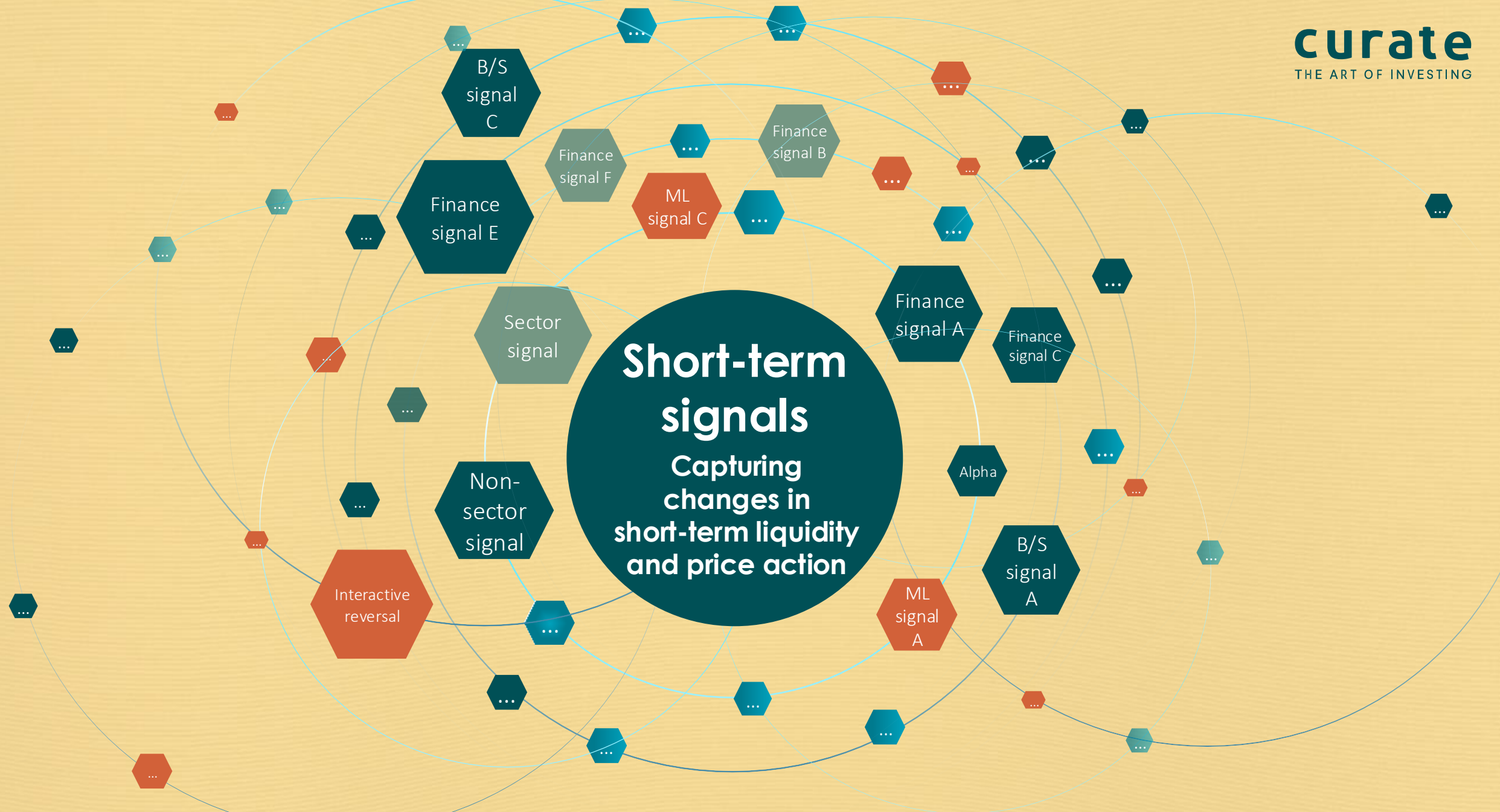
High

BAD  
NEWS

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# The code of a disciplined quant investment process



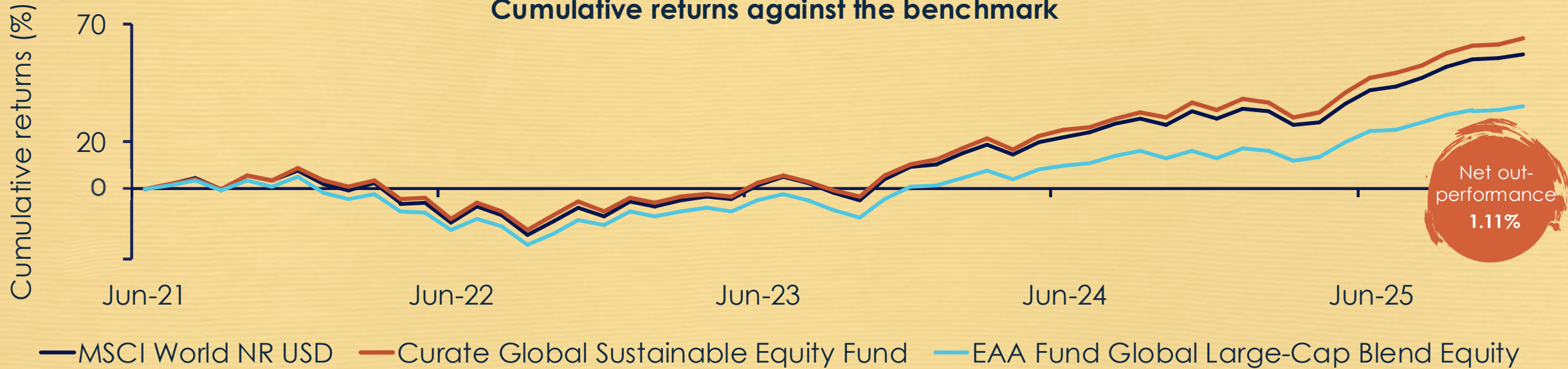




# Curate Global Sustainable Equity Fund (R class USD)

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Cumulative returns against the benchmark



Net out-performance  
1.11%

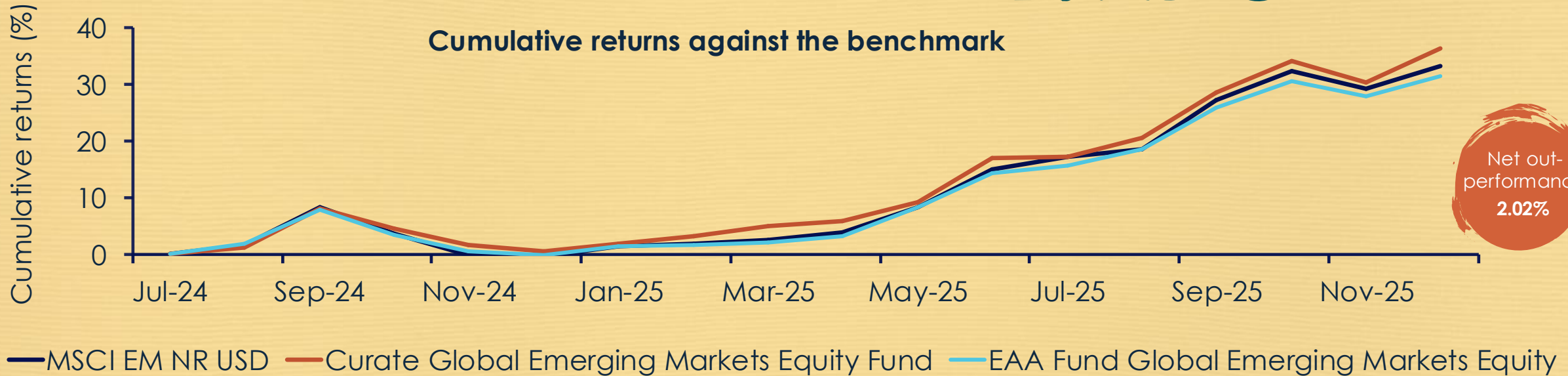
## Net annualised returns

	One year	Three years	Since inception*
Curate Global Sustainable Equity Fund	22.95%	22.14%	11.63%
MSCI World NR USD	21.09%	21.17%	10.53%
EAA Fund Global Large-Cap Blend Equity	19.97%	17.03%	6.94%
High <sup>o</sup>			34.47%
Low <sup>o</sup>			-17.38%

\*Inception: June 2021

Source: Morningstar at 31 December 2025. <sup>o</sup>Highest and lowest consecutive 12 month returns of the fund class since inception shown to 31 December 2025.

# Curate Global Emerging Markets Equity Fund (R class USD)



## Net annualised returns

Curate Global Emerging Markets Equity Fund	35.45%	24.44%
MSCI EM NR USD	33.57%	22.42%
EAA Fund Global Emerging Markets Equity	31.75%	21.34%
High <sup>o</sup>		35.45%
Low <sup>o</sup>		17.24%

## One year

## Since inception\*

Curate Global Emerging Markets Equity Fund	35.45%	24.44%
MSCI EM NR USD	33.57%	22.42%
EAA Fund Global Emerging Markets Equity	31.75%	21.34%
High <sup>o</sup>		35.45%
Low <sup>o</sup>		17.24%

\*Inception: July 2024

Source: Morningstar at 31 December 2025. <sup>o</sup>Highest and lowest consecutive 12 month returns of the fund class since inception shown to 31 December 2025.

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**Thank you**

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