



STANLIB Asset Management, Systematic Solutions: 2025 EBnet Evolutionary Awards submission

25 July 2025

Statistics and results: Systematic Solutions' Evolution

1. Strong growth in assets under management

Over the past six years, STANLIB Asset Management's Systematic Solutions' assets under management have nearly doubled, reaching approximately R115 billion. This growth reflects increasing confidence in our investment philosophy and the consistent results we've delivered.

2. Top-quartile performance from our flagship fund

The STANLIB Enhanced Multi-Style Equity Fund, our flagship offering, has consistently ranked in the top quartile of its peer group across multiple time periods—particularly over 3, 5, 7, and 9 years—demonstrating the strength and durability of our process.

3. Unmatched consistency in outcomes

It is the only fund in the market with a 100% hit rate over any rolling three-year period since inception. This level of consistency underscores the reliability and repeatability of our systematic investment approach.

4. Differentiated alpha generation

The fund's alpha over the past five years has shown low correlation to peers, highlighting the uniqueness of our process and the diversification benefits it brings to client portfolios.

5. Proprietary, cloud-based infrastructure

We have developed a suite of proprietary, cloud-based dashboards and tools that support every stage of our investment process. These tools enhance our ability to interrogate data, test ideas, and communicate insights with clients in a transparent and engaging way.

An example of a stock screening tool (where a user can select any stock in the local market and look at its fundamentals) is shown in the image below.

Repository:
stanlib.prodm17.dat
Harness: STANLIB
Enhanced Multi Style
Ticker:

Date: 2025-06-30

Naspers Ltd

Alpha Score



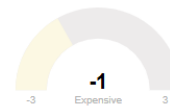
Summary

Sector	Industry	Benchmark	ActiveWeight
Communications	Internet Media & Services	9.34%	0.97%

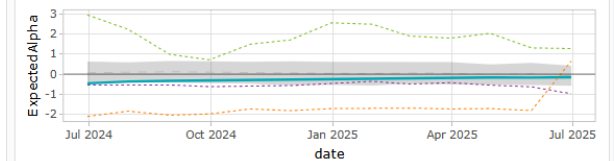
Value

Factor	Value	Universe	Sector
PriceToBook	42.02	57 out of 57	4 out of 4
FwdPE	12.01	32 out of 57	2 out of 4
FwdDividendYield	0.42%	53 out of 57	3 out of 4
DividendYield	0.22%	51 out of 57	3 out of 4

Value



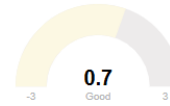
Expected Alpha: Timeseries (1Y)



Quality

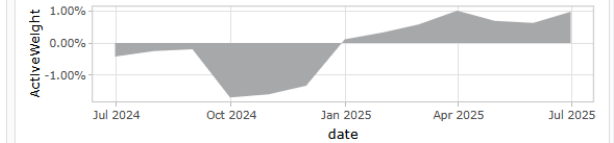
Factor	Value	Universe	Sector
ROE	-7.42%	57 out of 57	4 out of 4
Risk	27.86%	17 out of 57	2 out of 4
MarketCap	9.34%	1 out of 57	1 out of 4
EarningsQuality	11.24%	3 out of 57	1 out of 4

Quality



Weight (1Y)

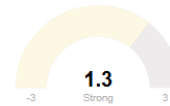
Active Weight - Naspers Ltd



Growth

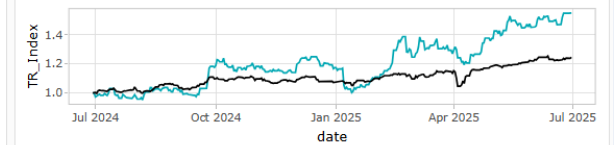
Factor	Value	Universe	Sector
PriceTargets	20.62%	15 out of 57	1 out of 4
PriceMomentum	0.17%	14 out of 57	3 out of 4
EarningsGrowth	44.49%	8 out of 57	2 out of 4
ChangeInConsensus	17.23%	12 out of 57	3 out of 4

Growth



Stock Performance (1Y)

Performance - Naspers Ltd



STANLIB Asset Management (Pty) Ltd, an authorised financial services provider (FSP) under the Financial Advisory and Intermediary Services Act (FAIS), Act No. 37 of 2002 (Licence No. 719).