

## "Quant IP Global Innovation Leaders Fund" successfully launched

- Quant IP launches first investment fund with an investment volume of over 3 million euros.
- The Quant IP Global Innovation Leaders Fund invests worldwide in companies with the highest innovative power
- The rule-based stock selection is based on the Quant IP Innovation Score.
- White Paper in cooperation with US asset manager O'Shaughnessy shows the superiority of the approach with back tests from 1990

Munich, July 22, 2019 - The Munich start-up [Quant IP](#) has launched its first investment fund. The *Global Innovation Leaders Fund* invests globally in equities of companies with particularly high innovative power, which is determined based on the *Quant IP Innovation Score* developed by Quant IP. The selection of equities and the composition of the fund portfolio are purely rule-based. This is based on a big data analysis of more than 130 million patent documents worldwide.

"Patent data provides insight into the technological developments of tomorrow and the future fields in which companies around the globe invest," said Lucas von Reuss, co-founder and CEO of Quant IP. "On the basis of this information, we have succeeded in developing a rule-based investment strategy that clearly outperforms its benchmark index, the MSCI World. With our fund, we are making this strategy available to a broader circle of investors".

In a back test conducted over 15 years, the strategy generated an average annual return before costs of more than 3 percentage points more than the MSCI World. Even risk-adjusted, it achieved significantly better results than the benchmark index.

### **The Portfolio**

The fund invests in industries in which companies focus heavily on research, development and the protection of innovations through patents. The universe ranges from the semiconductor and software industry to pharmaceutical companies, classical mechanical engineering and the automotive sector. Within these sectors, the relative innovative strength of the individual companies is determined. For the fund portfolio, those shares from each sector are bought that are most attractively valued in terms of their innovative strength. This currently results in a portfolio of up to 120 innovation leaders with at least \$5 billion market capitalization and overweighs in IT and healthcare sectors. The rule-based selection process is repeated quarterly and the portfolio is adjusted accordingly.

### **Fund facts:**

Name: Quant IP Global Innovation Leaders Fund

ISIN: DE000A1J3AN1

Administration fee 1.05 percent per year

Minimum order 500.000 Euro

Capital management company: Ampega

Depository: Berenberg

Liability umbrella: Steinbeis & Häcker Vermögensverwaltung

Sales cooperation: GS&P Institutional Management GmbH

### **The White Paper**

Parallel to the fund launch, Quant IP publishes a white paper which was developed in cooperation with the renowned quantitative US investment company [O'Shaughnessy Asset Management](#). Backtests up to 1990 show that shares of patent-active companies outperform the stock market in a risk-adjusted manner. The paper also shows how this effect can be further increased by using classic factors.

[Link to download](#)

### **The company**

Quant IP GmbH, fund initiator of the *Quant IP Global Innovation Leaders Fund*, is a start-up from Munich that makes innovation quantifiable, comparable and thus usable for investors and asset managers. The proprietary *Quant IP Innovation Score* is the basis of the *Quant IP Global Innovation Leaders Fund* and can be used to build indices. The founding circle includes patent attorney Axel Stellbrink, Lucas von Reuss, former editor-in-chief of the *€uro* magazine, and Professor Stefan Mittnik, professor of financial econometrics at the LMU Munich and co-founder of the digital asset manager Scalable Capital.