Datasets for
Quant investing

Discover alpha generating signals from unstructured data back-tested over **20+ years of history**. Through deep NLP analysis of complex text data, we produce alpha signals, empowering fund managers to identify and capitalize on market opportunities with global coverage and daily updates. Below is a sample of our DEEP (Difficult-to-quantify Essential Elements of Performance) factor datasets that we offer off-the-shelf and the types of datasets we can tailor for you.

Digital Innovators

"Spot Tomorrow's Leaders"

Measures digital 'orientation' based on annual reports disclosure. Overweighing companies with relatively high digital innovation scores and underweighting companies with low scores leads to long-term positive returns.

TNIC

"Reveal hidden peers, unlock new alpha."

TNIC (Text-based network industry classification). detects company peers by measuring similarities between business descriptions from annual reports. Strengthens peer momentum strategies by revealing connections traditional industry codes miss.

Competition links

"Map Competition, Capture Performance"

Competition network where links are based on companies mentioning each other as competitors in annual reports. The network can be used to enhance peer momentum strategies. Additionally, overweighting highly competitive firms and underweighting less competitive firms also leads to positive performance.

Patent PeerNet

"Reveal technology peers, unlock new alpha."

Measures similarity of companies' patent portfolios to identify technology peer groups. Similar to TNIC above, strengthens peer momentum strategies by an improved grouping of companies that reveals less visible peers.

Global coverage   **20+ years history**   **High quality**   **Daily frequency**

Entis* is a data-driven investment intelligence company that utilizes advanced AI to analyze global corporate dynamics. By converting complex qualitative data into clear, actionable insights, Entis supports more informed investment decision-making. Our insights are grounded in transparency and precision.

*Established in 2018 from Deloitte Netherlands and acquired by APG Group N.V., Entis now operates as an independent entity within the APG family.

entis

Value added to your
Investment products

Our datasets include 47 markets, covering over 9,000 companies globally. We focus on creating robust datasets with slow decay, providing long-term relevance with stable outperformance. They have broad applicability: designed to support diverse products, from factor indices to smart beta, quant strategies, and active ETFs, due to their global and all sector coverage.

Digital Innovation
"Spot Tomorrow's Leaders"

Alpha: up to 41 bps monthly

- **Alpha Evidence**: Delivers monthly six-factor alpha of 41 bps (equal-weight) and 28 bps (value-weight), according to academic research.
- **Client Validation**: Consistent strong performance seen in live portfolios.

TNIC
"Reveal hidden peers, unlock new alpha"

Alpha: up to 230 bps monthly

- **Alpha Evidence**: Monthly three-factor alpha of 110–230 bps using text-based momentum strategies, according to academic research.
- **Client Validation**: Stable outperformance seen in live portfolios; observed 200%+ excess returns over US sample via internal testing

Competition Links
"Map competitors, capture performance"

Alpha: up to 135 bps monthly

- **Alpha Evidence**: Monthly three- to six-factor alpha of 77–135 bps according to academic research.
- **Client Validation**: Observed positive performance overall in their strategies

Patent PeerNet
"Reveal technology peers, unlock new alpha"

Alpha: up to 137 bps monthly

- **Alpha Evidence**: Monthly three- to six-factor alpha of 108 –137 bps via technology momentum from academic research.

Your Success, Our Commitment

Your guide to informed investing

Choosing Entis means choosing a partner committed to innovation and your investment performance. Explore with us as we navigate the complexities of the financial world and equip you with insights necessary for a successful and forward-thinking investment journey.

Welcome to Entis - where we help you achieve your investment goals.

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