

iquant MULTI-Strategy USD

Basisdaten		
Outperformance	2.275 % (14,21 % p.a.)	
Transaktionen	1199 (66,6 p.a.)	
Benchmark	S&P 500® TR	
	Benchmark	Strategie
Kapital		
Start 01/2000	1.000.000 USD	1.000.000 USD
Ende 12/2017	2.603.633 USD	25.358.322 USD
Rendite		
Rendite p.a. (geo.)	5,46 %	19,67 %
Rendite 2016	11,96 %	6,67 %
Rendite 2017 YTD	21,83 %	32,86 %
Risiko		
Maximaler Rückgang	-55,25 %	-15,90 %
Mittlerer Rückgang	-13,34 %	-4,02 %
Volatilität p.a.	14,50 %	13,68 %
Längste Verlustperiode	6,16 J.	1,46 J.
Rendite zu Risiko		
Rendite / Max. Rückgang	0,10	1,24
Rendite / Mittel Rückgang	0,41	4,89
Rendite / Volatilität p.a.	0,38	1,44

Beschreibung

This umbrella strategy combines dividend, momentum, trend following and seasonal approaches. Two methods are applied for the selection of high-dividend DAX® shares along with two strategies for the momentum-based selection of shares from the HDAX®.

Based on a trend following strategy, the portfolio is topped off with securities selected from the NASDAQ100®, with the addition of two seasonal DAX® and MDAX® timing strategies. All strategies invest either directly in shares or ETF. Some strategies are based on falling stocks, implemented by using a short ETF with no leverage.

