

iquant StocksInvestor Germany USD

Basisdaten		
Outperformance		1.209 % (10,64 % p.a.)
Transaktionen		447 (24,8 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	14.694.685 USD
Rendite		
Rendite p.a. (geo.)	5,46 %	16,10 %
Rendite 2016	11,96 %	-2,46 %
Rendite 2017 YTD	21,83 %	30,01 %
Risiko		
Maximaler Rückgang	-55,25 %	-20,02 %
Mittlerer Rückgang	-13,34 %	-3,51 %
Volatilität p.a.	14,50 %	12,24 %
Längste Verlustperiode	6,16 J.	1,61 J.
Rendite zu Risiko		
Rendite / Max. Rückgang	0,10	0,80
Rendite / Mittel Rückgang	0,41	4,59
Rendite / Volatilität p.a.	0,38	1,31

Beschreibung

The investment strategy developed by iquant in 2012 comprises four elements: with a momentum algorithm, the statistically most promising stocks are filtered out of the German Midcap index MDAX®. Another element is turnaround stocks in the blue chip index DAX®.

In weak stock exchange phases, the entire portfolio can be aligned, market neutral or short, by two additional strategic elements. Here trend following and seasonal logic is applied.

