

Performanceanalyse Pensionsfonds

THOMAS LUDWIG
Thomas.Ludwig95@gmail.com

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Abstract

In diesem Artikel wird die Performance des Raiffeisen Pensionsfonds mit verschiedenen statistischen Kennzahlen analysiert.

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1 Performance

Annualisierte Rendite Full Sample

Table 1: Rendite

	Fund_Aktivität	Fund_Dynamic	DAX
Annualized Return	3.142324	2.169243	6.097036

Table 2: Variabilität

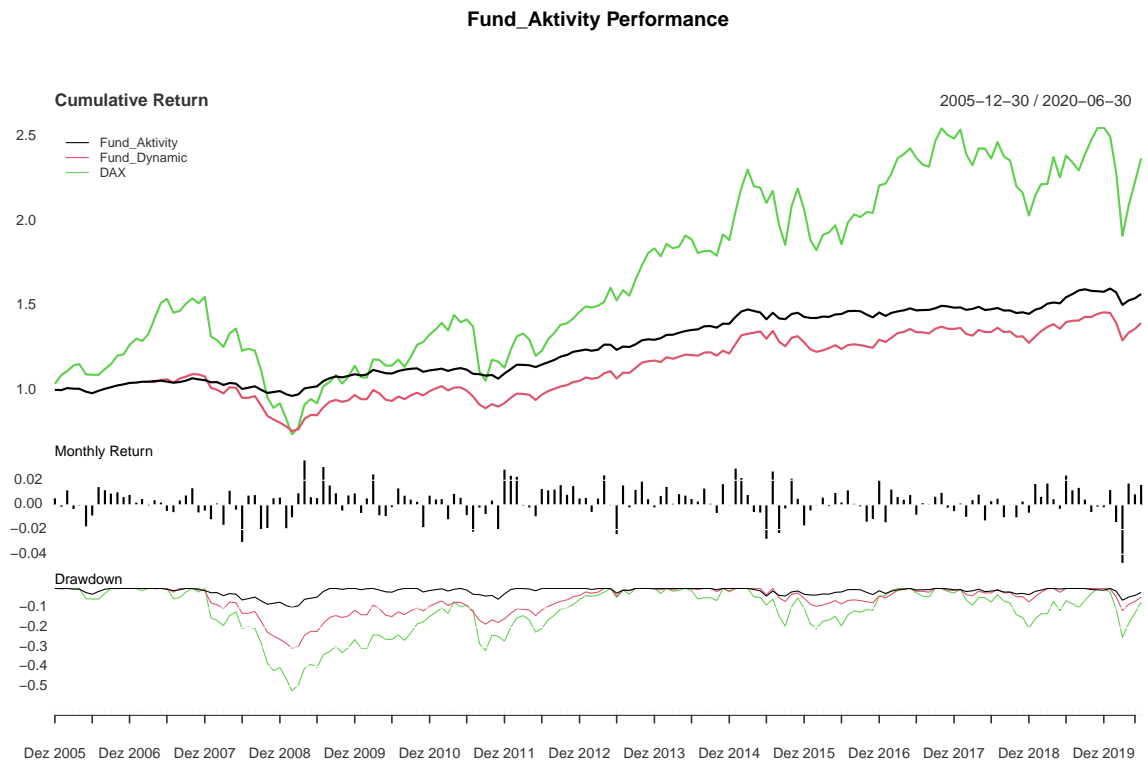
	Fund_Aktivität	Fund_Dynamic	DAX
Mean Absolute deviation	0.0093	0.0189	0.0401
monthly Std Dev	0.0123	0.0246	0.0531
Annualized Std Dev	0.0425	0.0854	0.1839

Table 3: Downside Frequency

	Fund_Aktivität	Fund_Dynamic	DAX
Downside Frequency (MAR = 0%)	0.3771429	0.427673	0.4114286

Table 4: Statistiken

	Fund_Aktivität	Fund_Dynamic	DAX
Observations	175.0000	159.0000	175.0000
NAs	1.0000	17.0000	1.0000
Minimum	-0.0470	-0.0745	-0.1919
Quartile 1	-0.0046	-0.0113	-0.0219
Median	0.0043	0.0042	0.0113
Arithmetic Mean	0.0027	0.0021	0.0064
Geometric Mean	0.0026	0.0018	0.0049
Quartile 3	0.0094	0.0185	0.0401
Maximum	0.0361	0.0810	0.1676
SE Mean	0.0009	0.0020	0.0040
LCL Mean (0.95)	0.0008	-0.0018	-0.0015
UCL Mean (0.95)	0.0045	0.0060	0.0143
Variance	0.0002	0.0006	0.0028
Stdev	0.0123	0.0246	0.0531
Skewness	-0.4190	-0.3635	-0.6256
Kurtosis	1.2439	0.7950	1.5562



Vergleich Performance für verschiedene Zeiträume

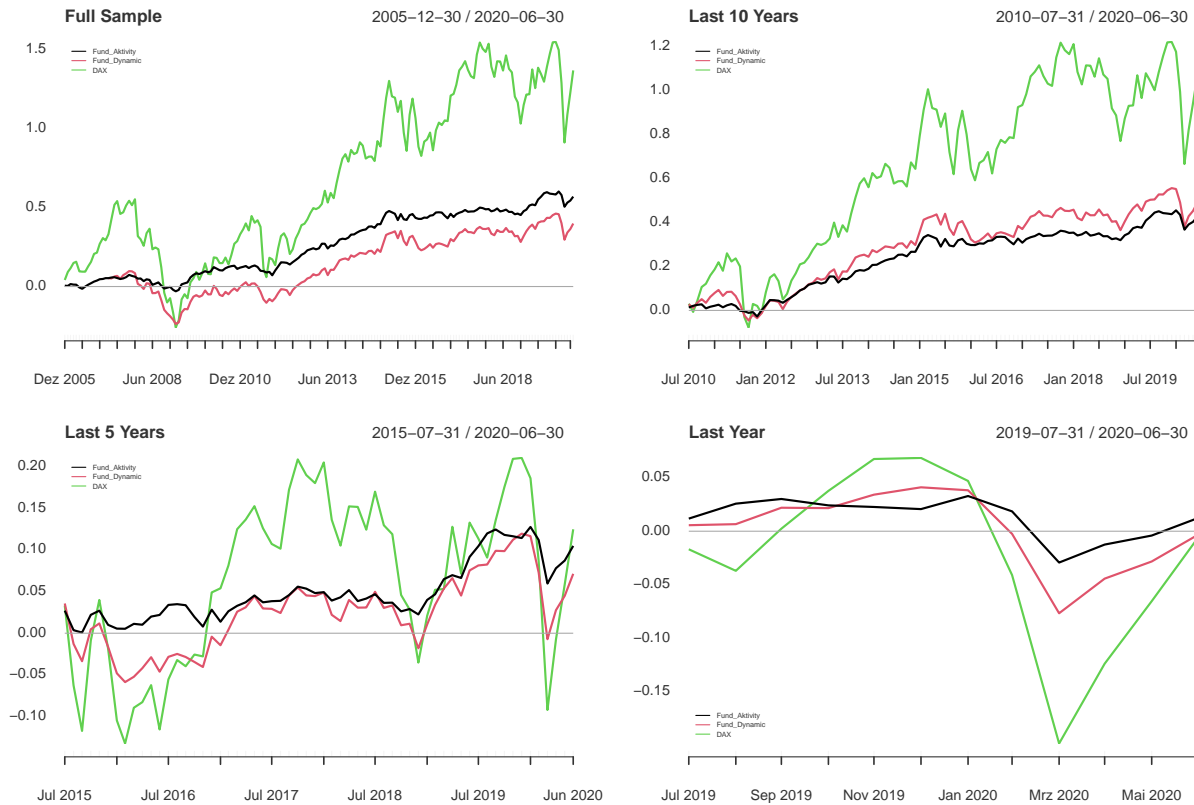
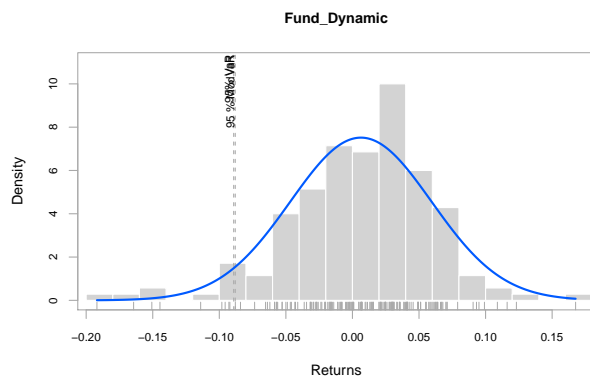
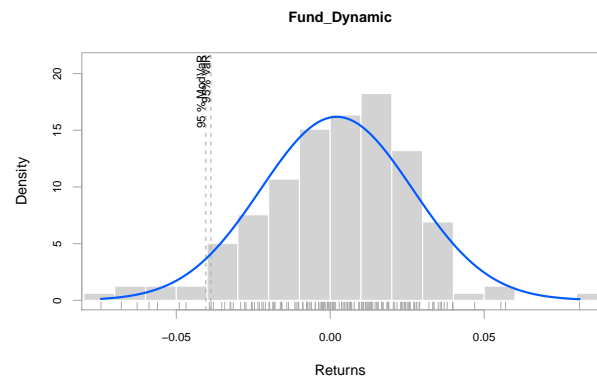
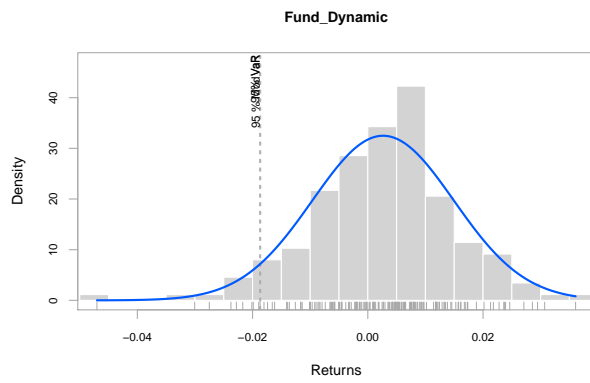
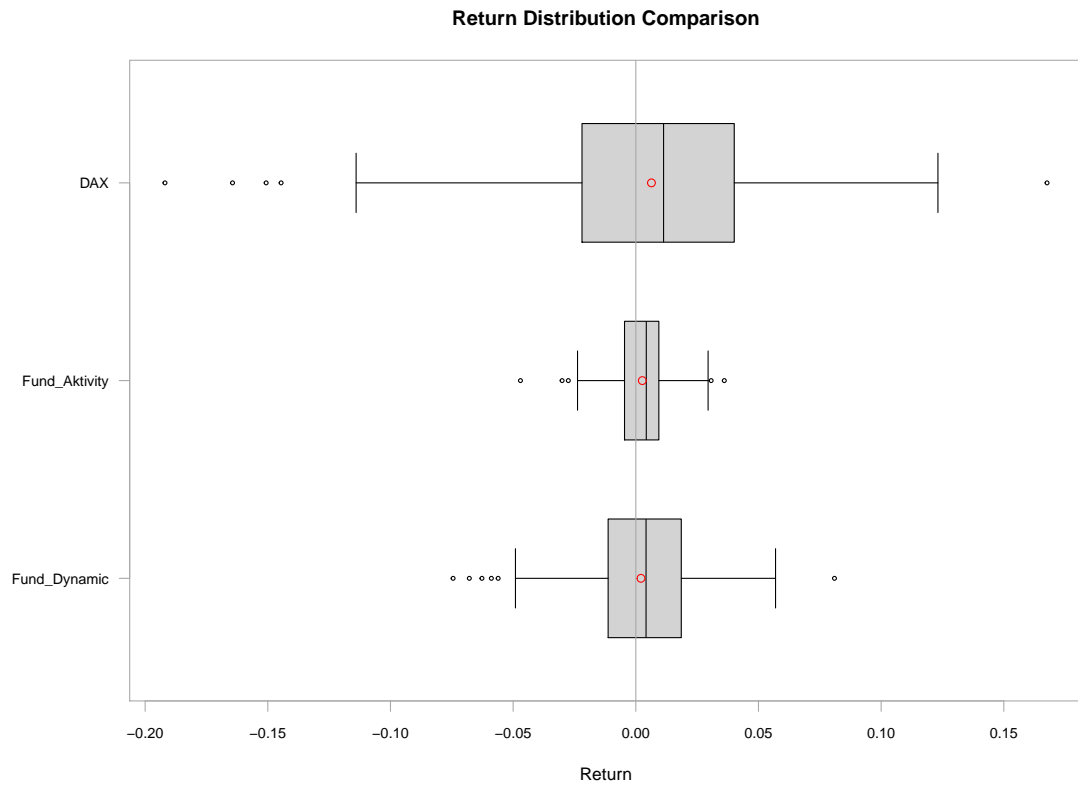
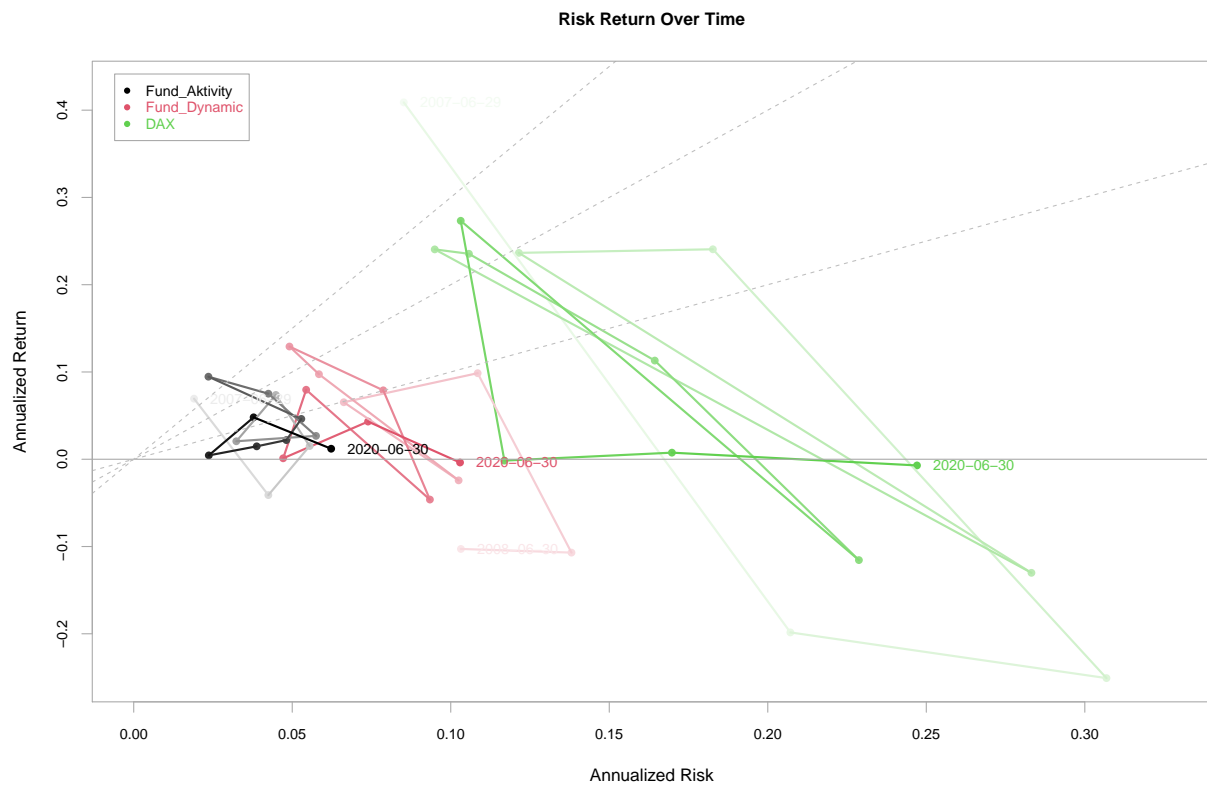
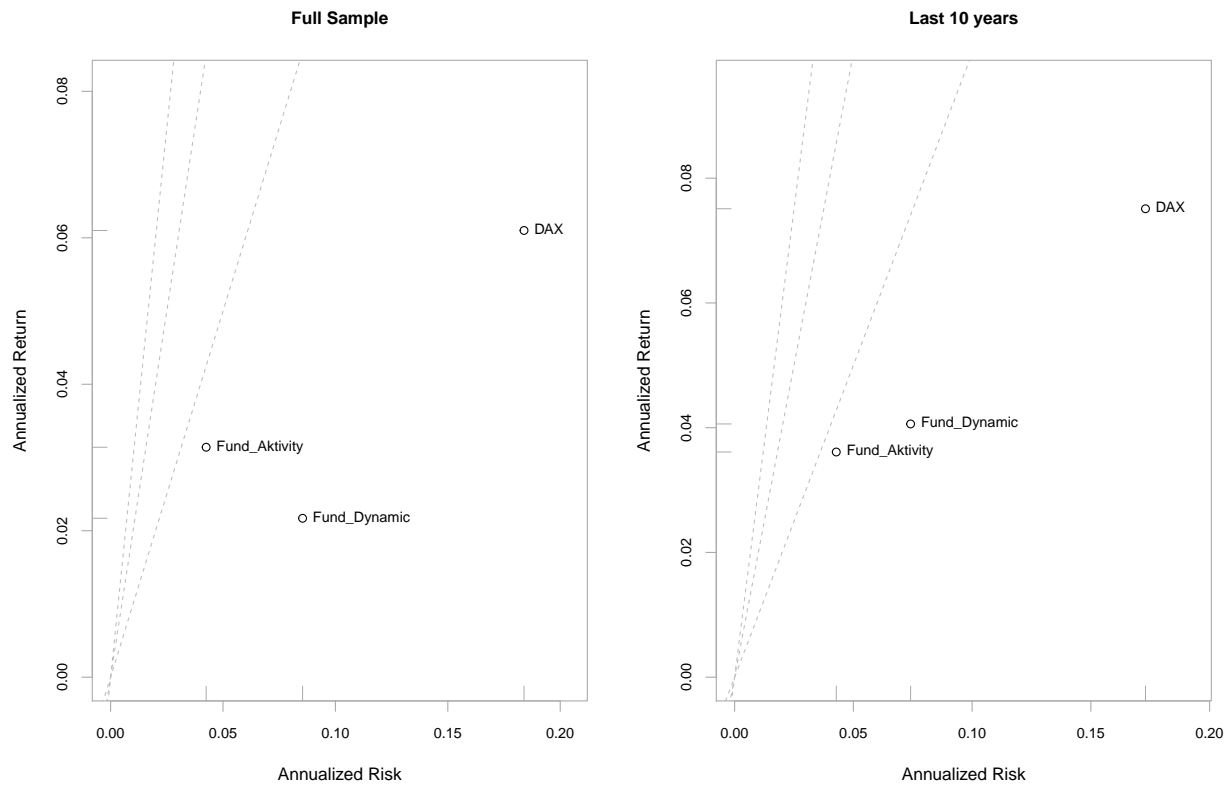


Table 5: Renditevergleich

	Fund_Aktivität	Fund_Dynamic	DAX
2005	0.53	NA	4.14
2006	4.07	NA	21.98
2007	1.54	3.00	22.29
2008	-6.02	-25.14	-40.37
2009	9.94	20.06	23.85
2010	2.05	2.32	16.06
2011	-1.63	-7.05	-14.69
2012	12.20	14.11	29.06
2013	5.23	11.34	25.48
2014	7.24	3.50	2.65
2015	2.91	5.38	9.56
2016	1.80	1.25	6.87
2017	1.94	4.89	12.51
2018	-2.44	-6.00	-18.26
2019	8.97	14.01	25.48
2020	-0.85	-4.31	-7.08





Fund_Aktivty Rolling 12-month Return.annualized

2005-12-30 / 2020-06-30

