Performanceanalyse Pensionsfonds

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Abstract

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

Contents

List of Figures

List of Tables

1 Performance

Annualisierte Rendite Full Sample

Table 1: Rendite

	Fund_Aktivity	Fund_Dynamic	DAX
Annualized Return	3.250843	2.405873	6.466288

Table 2: Variabilität

	Fund_Aktivity	Fund_Dynamic	DAX
Mean Absolute deviation	0.0093	0.0190	0.0406
monthly Std Dev	0.0123	0.0250	0.0538
Annualized Std Dev	0.0427	0.0867	0.1865

Table 3: Downside Frequency

	Fund_Aktivity	Fund_Dynamic	DAX
Downside Frequency (MAR = 0%)	0.3791209	0.4337349	0.4120879

Table 4: Statistiken

	Fund_Aktivity	Fund_Dynamic	DAX
Observations	182.0000	166.0000	182.0000
NAs	1.0000	17.0000	1.0000
Minimum	-0.0470	-0.0745	-0.1919
Quartile 1	-0.0046	-0.0114	-0.0209
Median	0.0043	0.0037	0.0107
Arithmetic Mean	0.0027	0.0023	0.0067
Geometric Mean	0.0027	0.0020	0.0052
Quartile 3	0.0094	0.0181	0.0403
Maximum	0.0361	0.0812	0.1676
SE Mean	0.0009	0.0019	0.0040
LCL Mean (0.95)	0.0009	-0.0015	-0.0012
UCL Mean (0.95)	0.0045	0.0061	0.0146
Variance	0.0002	0.0006	0.0029
Stdev	0.0123	0.0250	0.0538
Skewness	-0.3378	-0.1738	-0.5223
Kurtosis	1.2732	1.0336	1.4990

Fund_Aktivity Performance
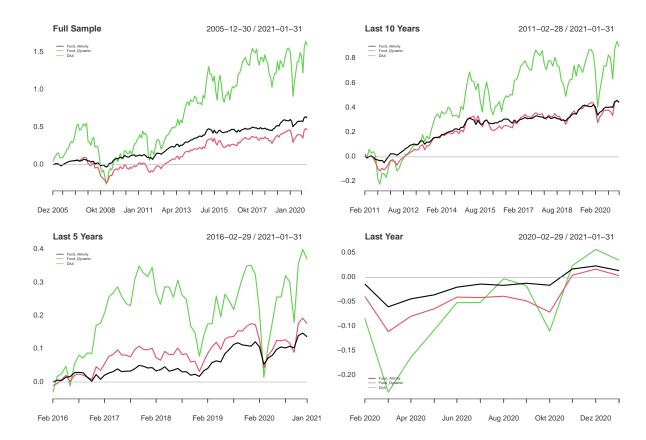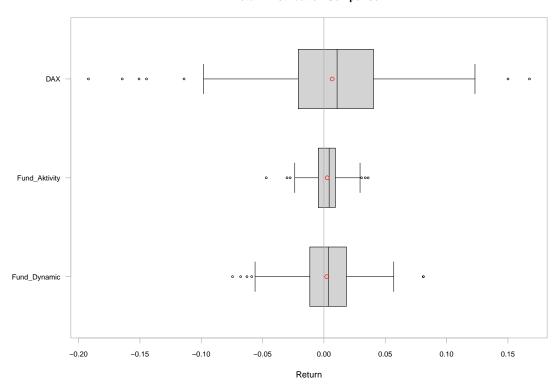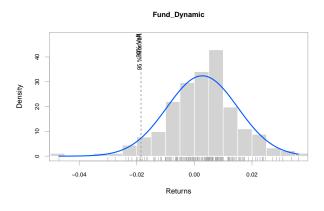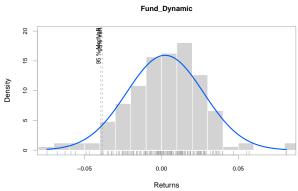

Vergleich Performance für verschiedene Zeiträume

Full Sample   2005−12−30 / 2021−01−31

Fund_Aktivity
Fund_Dynamic
DAX

1.5
1.0
0.5
0.0

Dez 2005   Okt 2008   Jan 2011   Apr 2013   Jul 2015   Okt 2017   Jan 2020

Last 10 Years   2011−02−28 / 2021−01−31

Fund_Aktivity
Fund_Dynamic
DAX

0.8
0.6
0.4
0.2
0.0
−0.2

Feb 2011   Aug 2012   Feb 2014   Aug 2015   Feb 2017   Aug 2018   Feb 2020

Last 5 Years   2016−02−29 / 2021−01−31

Fund_Aktivity
Fund_Dynamic
DAX

0.4
0.3
0.2
0.1
0.0

Feb 2016   Feb 2017   Feb 2018   Feb 2019   Feb 2020   Jan 2021

Last Year   2020−02−29 / 2021−01−31

0.05
0.00
−0.05
−0.10
−0.15
−0.20

Fund_Aktivity
Fund_Dynamic
DAX

Feb 2020   Apr 2020   Jun 2020   Aug 2020   Okt 2020   Dez 2020

Table 5: Renditevergleich

	Fund_Aktivity	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	3.54	1.40	3.55
2021	-0.93	-1.33	-2.08

Return Distribution Comparison

Fund_Dynamic

Fund_Dynamic

Fund_Dynamic

Full Sample

Last 10 years

Risk Return Over Time