RIC AlgoTech Strategy

Data of Planned Portfolio

Initiator:	RIC Consulting
Currency:	EUR
Legal Wrap:	
Domicile:	
Custodian:	
Administration:	
Investment Manager:	
Dividend Policy:	As desired
TER & Performance Fee	1,5 % p.a. + Performance Fee 15% at X > 0 & High Watermark
Liquidity:	Preferably weekly
Subscription Fee:	0,00%
Redemption Fee:	0,00%
Portfolio Manager:	SharpePlus GmbH / BN Partners
Launch:	a.s.a.p.

Investment Goals & Strategy

The "RIC AlgoTech" strategy is a multi-asset fund of funds portfolio with additional alpha coming out of overlayed trading systems and a protection against sharp downside movements.

The goal is to avoid a high volatility in the portfolio and always protect the invested capital, thus achieving high average returns.

The Portfolio consists of several thoroughly selected investment funds with as many contrarian styles as possible. The targeted funds undergo a very strict top-down analysis in the first step by applying a set of parameterised rules and criteria regarding correlations, maximum volatility, value-at-risk, and some other quality characteristics. The allocation within the portfolio is algorithmically determined.

To reduce the volatility, we additionally apply three signal-driven overlay models using the benefits of various options and futures trading strategies and to add additional alpha, also in bear-markets. We also include a hedging-position to protect the portfolio from sharp downside moves.

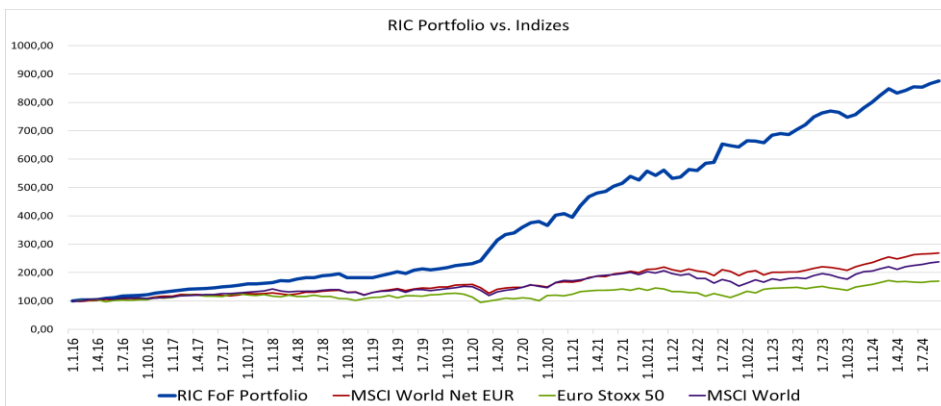The result is a portfolio of different strategies that lead to stable performance with a Sharpe Ratio around 2,5 .

Live Forward Test 2016 - YTD Strategy on net asset values of target funds, after all costs with overlays & protection

in %	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Ann. Ret. Portfolio	Ann. Ret. MSCI World
2024	2,39	3,01	2,87	-1,76	1,11	1,51	-0,08	1,47	1,01				12,56	16,62
2023	4,01	0,79	-0,36	2,56	2,39	3,81	1,84	0,87	-0,56	-2,32	1,23	3,32	19,75	18,95
2022	-5,14	0,69	4,98	-0,62	4,47	0,61	11,08	-0,89	-0,68	3,39	-0,20	-0,88	18,82	-23,49
2021	-3,06	10,16	7,36	2,82	1,16	3,80	2,11	4,52	-2,36	5,92	-2,53	3,40	37,36	18,75
2020	1,23	4,66	14,79	13,18	6,27	1,74	5,80	4,40	1,48	-3,78	9,83	1,40	70,59	6,55
2019	-0,02	3,64	4,00	3,30	-2,57	5,77	1,98	-1,61	1,97	2,05	3,03	1,73	28,46	22,98
2018	1,34	4,34	-0,63	4,00	2,25	-0,09	4,32	0,82	2,23	-6,72	-0,29	0,11	8,47	-12,19
2017	2,69	2,38	2,23	0,95	1,05	1,39	2,45	1,64	2,24	2,63	0,60	1,39	23,02	19,69
2016	2,67	0,96	-0,48	1,24	4,41	2,82	4,76	0,96	0,51	2,19	4,39	3,23	29,49	11,33
												Annualized	28,30%	7,69%

Risk Ratios

	Forward Test Jan 16 - YTD
Annualized Return	28,14%
Best Month	14,79%
Worst Month	-6,72%
Ann. Volatility	11,20%
Sharpe Ratio	2,77
Sortino Ratio	8,52
Omega	4,10
Skewness	0,99
Kurtosis	3,47

Chart with Overlays & protection 01.01.2016 – YTD

RIC Portfolio vs. Indizes

Legend: RIC FoF Portfolio — MSCI World Net EUR — Euro Stoxx 50 — MSCI World