

Benchmark-Analyse – 4/2023

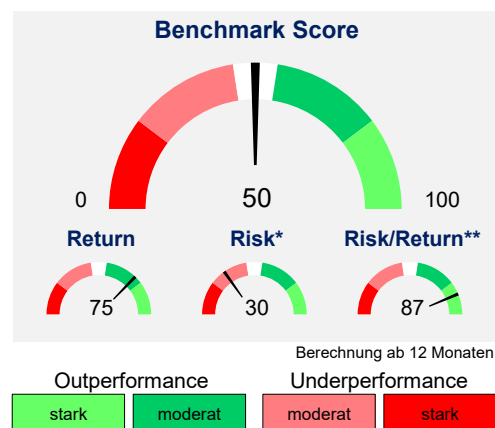
Musterfonds – DE123456789

Asset Manager Mustermanager
Absolutranking Equity Europe
Peergroup Equity Europe Small Mid Cap

Laufende Kosten 1,30% (Kennzahlen mit Bruttorenditen berechnet)
Ø-Kosten (Peer) 1,34%

Währung EUR
AuM (Mio. Euro) 97 **AuM vs. Peer**

Benchmark-Homogenität



Benchmark STOXX Europe Small 200 Net Return

ESMA-Tracker Nein **Ø R-Quadrat** 0,89 **Ø Beta** 1,09 **Ø Tracking Error** 7,78%

	Tracking Error	Return	StDev*	SR**	MaxDD*	VaR*	MVaR*	WM*	GLR**
Year to Date	7,05%	11,56% (8,02%)							
1 Jahr	6,75%	2,59% (-5,64%)	28,12% (25,19%)	0,036 (-0,013)	-19,77% (-21,91%)	-12,83% (-12,20%)	-13,64% (-13,23%)	-13,00% (-11,62%)	1,178 (0,925)
2 Jahre	8,93%	-0,31% (-4,99%)	25,42% (19,80%)	-0,002 (-0,009)	-37,71% (-32,50%)	-11,83% (-9,67%)	-12,97% (-10,40%)	-15,02% (-11,62%)	1,083 (0,893)
3 Jahre	8,52%	13,17% (8,75%)	22,65% (19,28%)	0,574 (0,478)	-37,71% (-32,50%)	-9,50% (-8,30%)	-10,82% (-8,80%)	-15,02% (-11,62%)	1,610 (1,466)
5 Jahre	7,79%	9,45% (3,36%)	22,37% (19,71%)	0,424 (0,191)	-37,71% (-32,50%)	-9,66% (-8,92%)	-10,85% (-9,81%)	-15,38% (-18,08%)	1,455 (1,221)
10 Jahre	6,92%	10,27% (7,30%)	17,75% (16,41%)	0,582 (0,458)	-37,71% (-32,50%)	-7,48% (-7,09%)	-8,38% (-7,84%)	-15,38% (-18,08%)	1,618 (1,474)

	Tracking Error	Return	StDev*	SR**	MaxDD*	VaR*	MVaR*	WM*	GLR**
2022	10,44%	-28,59% (-23,99%)	31,26% (24,37%)	-0,090 (-0,057)	-37,71% (-32,06%)	-17,23% (-13,60%)	-16,58% (-13,25%)	-15,02% (-11,62%)	0,520 (0,501)
2021	7,13%	39,78% (22,85%)	14,73% (10,23%)	2,739 (2,278)	-6,00% (-4,48%)	-4,08% (-3,09%)	-5,09% (-4,06%)	-6,00% (-4,48%)	4,997 (3,817)
2020	7,47%	12,51% (4,78%)	27,41% (30,15%)	0,472 (0,171)	-23,35% (-26,24%)	-11,73% (-13,57%)	-13,65% (-15,23%)	-15,38% (-18,08%)	1,530 (1,261)
2019	6,67%	40,53% (29,09%)	14,90% (12,22%)	2,745 (2,406)	-4,91% (-5,78%)	-4,12% (-3,60%)	-3,70% (-4,38%)	-3,65% (-5,78%)	5,793 (4,467)
2018	7,00%	-5,62% (-12,88%)	16,68% (10,42%)	-0,009 (-0,013)	-19,79% (-15,60%)	-8,29% (-6,05%)	-9,29% (-6,55%)	-8,70% (-7,12%)	0,826 (0,383)

starke Outperformance moderate Outperformance moderate Underperformance starke Underperformance

Mehr: [Factsheet](#) [Peergroup](#) [Assetflow](#)