

Peergroup-Analyse – 4/2023

Musterfonds – DE123456789

Asset Manager Mustermanager
Absolut|ranking Equity Europe
Peergroup Equity Europe Small Mid Cap

Laufende Kosten 1,30% (Kennzahlen mit Bruttorenditen berechnet)
Währung EUR
AuM (Mio. Euro) 97
AuM vs. Peer

Peergroup-Homogenität

≤ 0,8 0,85 0,90 0,95 1



	# Fonds	Return	StDev*	SR**	MaxDD*	VaR*	MVaR*	WM*	GLR**
Year to Date	243	11,56% 24							
1 Jahr	242	2,59% 31	28,12% 232	0,036 35	-19,77% 141	-12,83% 222	-13,64% 217	-13,00% 202	1,178 29
2 Jahre	239	-0,31% 52	25,42% 232	-0,002 63	-37,71% 205	-11,83% 225	-12,97% 228	-15,02% 226	1,083 40
3 Jahre	237	13,17% 96	22,65% 224	0,574 133	-37,71% 203	-9,50% 219	-10,82% 222	-15,02% 224	1,610 128
5 Jahre	215	9,45% 11	22,37% 178	0,424 16	-37,71% 172	-9,66% 148	-10,85% 168	-15,38% 35	1,455 17
10 Jahre	150	10,27% 51	17,75% 113	0,582 67	-37,71% 120	-7,48% 108	-8,38% 116	-15,38% 18	1,618 76

	# Fonds	Return	StDev*	SR**	MaxDD*	VaR*	MVaR*	WM*	GLR**
2022	242	-28,59% 192	31,26% 235	-0,090 223	-37,71% 210	-17,23% 232	-16,58% 232	-15,02% 229	0,520 94
2021	240	39,78% 16	14,73% 231	2,739 66	-6,00% 195	-4,08% 208	-5,09% 222	-6,00% 224	4,997 72
2020	237	12,51% 112	27,41% 46	0,472 102	-23,35% 69	-11,73% 57	-13,65% 62	-15,38% 45	1,530 108
2019	225	40,53% 5	14,90% 168	2,745 37	-4,91% 63	-4,12% 119	-3,70% 52	-3,65% 30	5,793 38
2018	216	-5,62% 3	16,68% 192	-0,009 11	-19,79% 103	-8,29% 139	-9,29% 154	-8,70% 110	0,826 3



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

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*Kennzahlen annualisiert

Produkt Peergroup-Durchschnitt

Kennzahl	ZR	Wert	Rang	#	Perzentil	Quartil	Min	Universum	Max	Ø	Wert - Ø
Return	YTD	11,56%	24	243	10%	100 75 50 25 10	-5,61%		16,69%	7,14%	4,42%
	1J	2,59%	31	242	13%	100 75 50 25 10	-22,42%		14,58%	-3,63%	6,23%
	2J*	-0,31%	52	239	22%	100 75 50 25 10	-20,41%		13,81%	-3,81%	3,50%
	3J*	13,17%	96	237	41%	100 75 50 25 10	-2,04%		32,70%	12,04%	1,14%
	5J*	9,45%	11	215	5%	100 75 50 25 10	-4,64%		12,95%	4,19%	5,25%
	10J*	10,27%	51	150	34%	100 75 50 25 10	5,99%		17,85%	9,75%	0,52%
	2022	-28,59%	192	242	79%	100 75 50 25 10	-45,26%		8,22%	-22,02%	-6,58%
	2021	39,78%	16	240	7%	100 75 50 25 10	5,00%		58,05%	25,78%	14,00%
	2020	12,51%	112	237	47%	100 75 50 25 10	-21,72%		78,90%	13,07%	-0,56%
	2019	40,53%	5	225	2%	100 75 50 25 10	7,12%		47,13%	28,56%	11,97%
	2018	-5,62%	3	216	1%	100 75 50 25 10	-33,93%		-4,40%	-16,87%	11,25%
StDev	1J	28,12%	232	242	96%	100 75 50 25 10	8,50%		31,14%	22,86%	5,26%
	2J*	25,42%	232	239	97%	100 75 50 25 10	6,56%		29,63%	18,87%	6,54%
	3J*	22,65%	224	237	95%	100 75 50 25 10	6,27%		26,86%	19,11%	3,54%
	5J*	22,37%	178	215	83%	100 75 50 25 10	14,06%		25,83%	20,45%	1,92%
	10J*	17,75%	113	150	75%	100 75 50 25 10	12,03%		22,48%	16,88%	0,87%
	2022	31,26%	235	242	97%	100 75 50 25 10	7,13%		39,70%	22,77%	8,49%
	2021	14,73%	231	240	96%	100 75 50 25 10	2,90%		17,06%	10,77%	3,96%
	2020	27,41%	46	237	19%	100 75 50 25 10	19,18%		48,31%	31,23%	-3,82%
	2019	14,90%	168	225	75%	100 75 50 25 10	7,11%		21,70%	13,51%	1,40%
	2018	16,68%	192	216	89%	100 75 50 25 10	6,47%		21,93%	13,51%	3,16%
SR	1J	0,036	35	242	14%	100 75 50 25 10	-0,066		0,608	0,016	0,020
	2J*	-0,002	63	239	26%	100 75 50 25 10	-0,047		0,781	0,025	-0,027
	3J*	0,574	133	237	56%	100 75 50 25 10	-0,005		1,543	0,632	-0,058
	5J*	0,424	16	215	7%	100 75 50 25 10	-0,010		0,806	0,217	0,207
	10J*	0,582	67	150	45%	100 75 50 25 10	0,315		1,323	0,584	-0,002
	2022	-0,090	223	242	92%	100 75 50 25 10	-0,128		0,395	-0,051	-0,040
	2021	2,739	66	240	28%	100 75 50 25 10	0,623		6,773	2,483	0,256
	2020	0,472	102	237	43%	100 75 50 25 10	-0,079		2,696	0,470	0,002
	2019	2,745	37	225	16%	100 75 50 25 10	0,555		3,887	2,200	0,545
	2018	-0,009	11	216	5%	100 75 50 25 10	-0,061		-0,005	-0,023	0,014
MaxDD	1J	-19,77%	141	242	58%	100 75 50 25 10	-29,73%		-5,51%	-19,33%	-0,44%
	2J*	-37,71%	205	239	86%	100 75 50 25 10	-48,80%		-9,66%	-30,44%	-7,27%
	3J*	-37,71%	203	237	86%	100 75 50 25 10	-48,80%		-9,66%	-30,52%	-7,19%
	5J*	-37,71%	172	215	80%	100 75 50 25 10	-48,80%		-20,31%	-32,79%	-4,92%
	10J*	-37,71%	120	150	80%	100 75 50 25 10	-47,93%		-21,96%	-33,08%	-4,63%
	2022	-37,71%	210	242	87%	100 75 50 25 10	-48,34%		-9,09%	-29,98%	-7,73%
	2021	-6,00%	195	240	81%	100 75 50 25 10	-10,78%		0,00%	-4,74%	-1,26%
	2020	-23,35%	69	237	29%	100 75 50 25 10	-42,84%		-10,63%	-25,55%	2,20%
	2019	-4,91%	63	225	28%	100 75 50 25 10	-16,73%		-0,84%	-6,12%	1,22%
	2018	-19,79%	103	216	48%	100 75 50 25 10	-36,00%		-11,63%	-20,80%	1,01%

Absolut Research GmbH, Große Elbstraße 277a, 22767 Hamburg, Germany | www.absolut-research.de | info@absolut-research.de | Tel: +49(0)40-303779-0

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*Kennzahlen annualisiert

Produkt Peergroup-Durchschnitt

Kennzahl	ZR	Wert	Rang	#	Perzentil	Quartil	Min	Universum	Max	Ø	Wert - Ø
VaR	1J	-12,83%	222	242	92%	100 75 50 25 10	-15,74%		-4,14%	-10,97%	-1,86%
	2J*	-11,83%	225	239	94%	100 75 50 25 10	-13,95%		-3,22%	-9,15%	-2,68%
	3J*	-9,50%	219	237	92%	100 75 50 25 10	-11,16%		-2,73%	-7,98%	-1,53%
	5J*	-9,66%	148	215	69%	100 75 50 25 10	-11,31%		-6,16%	-9,19%	-0,47%
	10J*	-7,48%	108	150	72%	100 75 50 25 10	-9,41%		-4,42%	-7,12%	-0,36%
	2022	-17,23%	232	242	96%	100 75 50 25 10	-19,96%		-4,24%	-12,69%	-4,54%
	2021	-4,08%	208	240	87%	100 75 50 25 10	-5,76%		-0,07%	-3,16%	-0,92%
	2020	-11,73%	57	237	24%	100 75 50 25 10	-22,17%		-6,68%	-13,45%	1,72%
	2019	-4,12%	119	225	53%	100 75 50 25 10	-8,75%		-1,49%	-4,24%	0,12%
	2018	-8,29%	139	216	64%	100 75 50 25 10	-12,62%		-4,25%	-7,89%	-0,40%
MVaR	1J	-13,64%	217	242	90%	100 75 50 25 10	-17,45%		-3,94%	-11,83%	-1,81%
	2J*	-12,97%	228	239	95%	100 75 50 25 10	-14,97%		-3,04%	-9,83%	-3,14%
	3J*	-10,82%	222	237	94%	100 75 50 25 10	-12,65%		-2,55%	-8,25%	-2,57%
	5J*	-10,85%	168	215	78%	100 75 50 25 10	-12,86%		-7,31%	-10,07%	-0,78%
	10J*	-8,38%	116	150	77%	100 75 50 25 10	-9,67%		-5,36%	-7,88%	-0,50%
	2022	-16,58%	232	242	96%	100 75 50 25 10	-20,06%		-3,50%	-12,50%	-4,08%
	2021	-5,09%	222	240	93%	100 75 50 25 10	-7,31%		-0,09%	-3,86%	-1,23%
	2020	-13,65%	62	237	26%	100 75 50 25 10	-24,49%		-7,31%	-15,47%	1,82%
	2019	-3,70%	52	225	23%	100 75 50 25 10	-10,94%		-1,39%	-4,59%	0,88%
	2018	-9,29%	154	216	71%	100 75 50 25 10	-14,24%		-4,68%	-8,55%	-0,74%
WM	1J	-13,00%	202	242	83%	100 75 50 25 10	-19,20%		-3,14%	-11,32%	-1,68%
	2J*	-15,02%	226	239	95%	100 75 50 25 10	-19,20%		-3,14%	-11,62%	-3,40%
	3J*	-15,02%	224	237	95%	100 75 50 25 10	-19,20%		-3,14%	-11,64%	-3,38%
	5J*	-15,38%	35	215	16%	100 75 50 25 10	-31,31%		-12,49%	-19,05%	3,67%
	10J*	-15,38%	18	150	12%	100 75 50 25 10	-31,31%		-12,49%	-19,26%	3,88%
	2022	-15,02%	229	242	95%	100 75 50 25 10	-19,20%		-3,14%	-11,62%	-3,40%
	2021	-6,00%	224	240	93%	100 75 50 25 10	-9,28%		0,51%	-4,29%	-1,71%
	2020	-15,38%	45	237	19%	100 75 50 25 10	-31,31%		-7,93%	-18,85%	3,47%
	2019	-3,65%	30	225	13%	100 75 50 25 10	-13,72%		-0,84%	-5,35%	1,70%
	2018	-8,70%	110	216	51%	100 75 50 25 10	-17,83%		-4,07%	-9,07%	0,37%
GLR	1J	1,178	29	242	12%	100 75 50 25 10	0,414		1,673	0,973	0,205
	2J*	1,083	40	239	17%	100 75 50 25 10	0,507		1,884	0,945	0,138
	3J*	1,610	128	237	54%	100 75 50 25 10	1,016		3,807	1,702	-0,092
	5J*	1,455	17	215	8%	100 75 50 25 10	0,924		1,885	1,272	0,183
	10J*	1,618	76	150	51%	100 75 50 25 10	1,373		2,674	1,636	-0,018
	2022	0,520	94	242	39%	100 75 50 25 10	0,195		1,454	0,516	0,005
	2021	4,997	72	240	30%	100 75 50 25 10	1,586		nd	nd	nd
	2020	1,530	108	237	46%	100 75 50 25 10	0,653		4,569	1,576	-0,046
	2019	5,793	38	225	17%	100 75 50 25 10	1,538		16,857	4,660	1,133
	2018	0,826	3	216	1%	100 75 50 25 10	0,088		0,896	0,375	0,450

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