Absolut ranking

Asset-Manager-Analysen
für institutionelle Investoren

Absolut Research GmbH

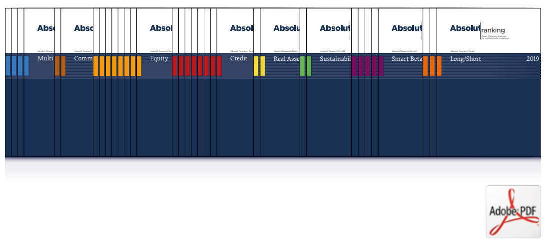
# Credit
# Private Debt & Asset-Backed

10
2020

TOP 25%

# Die besten Asset Manager für institutionelle Investoren


Finden Sie das Top-Quartile aller Asset Manager für Ihre Investments. Die 34 Absolut|rankings analysieren mehr als 2.000 Asset Manager und 16.000 institutionelle Produkte. Die Unterteilung erfolgt in über 160 Asset-Klassen, Anlagestile und Regionen. Institutionelle Investoren erhalten einen einzigartigen und neutralen Vergleich. Mittelmaß wird sofort transparent. Die besten Asset Manager ebenfalls. Finden Sie das Top-Quartile mit uns.



Interessiert am Top-Quartile?
Aboinformation/Probeexemplar anfordern:
**info@absolut-research.de**

Absolut research

# Inhaltsverzeichnis

## Einführung

# Überblick Absolut|rankings – Die innovative Asset-Manager-Analyse für institutionelle Investoren

Absolut|ranking ist eine quantitative Publikationsreihe, die in 34 – thematisch gruppierten – PDF-Publikationen, das TOP-Quartile (TOP-25 %) der Asset Manager anhand ihrer institutionellen Publikumsfonds ermittelt. In insgesamt 169 Universen werden jeweils 41 Ranglisten mit den besten 25 % aller Fonds gezeigt, die sich aus 8 Performance-Kennzahlen über 5 Zeithorizonte und der Rendite des laufenden Kalenderjahres ergeben.

**Ziel des Absolut|ranking** ist es, die Auswahl von geeigneten Asset Managern für die Neuinvestition zu erleichtern sowie das Monitoring bestehender Mandate zu unterstützen.
Absolut|ranking ist ein Tool zur besseren Vorbereitung auf die qualitative Due Diligence, d. h. ein Vorauswahl-Tool zur Erstellung von Long/- oder Short-Listen.

Die **Recherche** der Publikumsfonds erfolgt aus einer Vielzahl an Quellen, wie Zusendungen durch Fondsanbieter an Absolut Research, diverse in- und ausländische Fonds- und Asset-Manager-Datenbanken, öffentliche Bekanntmachungen etc. Der **Auswahlprozess** ist wie folgt:

1. Berücksichtigung **aller** offenen **Publikumsfonds** mit Domizil in den bedeutendsten westeuropäischen Jurisdiktionen.
2. **Unterteilung** des Fondsuniversums in für die institutionelle Kapitalanlage relevante und **weitgehend homogene und somit vergleichbare Kategorien**. Dies schließt bspw. einen Vergleich eines Long-Only-Aktienfonds mit alternativen Aktienstrategien aus.
3. **Überprüfung** der Eignung jedes einzelnen Investmentfonds für eine der Kategorien. Grundsätzlich soll jedes Universum des Absolut|ranking ein umfassendes Bild des jeweiligen Fondsmarktes geben. Gegebenenfalls werden Fonds mit sehr geringen Assets under Management, Fonds im Liquidierungsprozess oder Fonds, die aufgrund anderer Eigenschaften für institutionelle Anleger ungeeignet sind, ausgeschlossen.
4. Gibt es von einem Investmentfonds mehrere Anteilsklassen, wird **nur eine für die Rankings ausgewählt**. Falls vorhanden, ist dies die **Anteilsklasse für institutionelle Investoren** in Basiswährung des Fonds. Damit wird die Ausrichtung der Rankings auf institutionelle Investoren erreicht.
5. Für jedes Universum wird eine **Referenzwährung** definiert, in der die Fondsperformance verglichen wird. Durch die Verwendung einer einheitlichen Referenzwährung werden wechselkursbedingte Performanceeinflüsse ausgeblendet. Die Referenzwährung eines Universums kann sich von der Basiswährung der einzelnen Fonds unterscheiden.

Fonds, die Nachhaltigkeit systematisch berücksichtigen, gezielt Faktorprämien vereinnahmen und sogenannte Stiftungsfonds, werden zusätzlich in einem separaten Universum analysiert. Diese Fonds befinden sich somit in mehreren Universen, beispielsweise in einem Aktienfondsuniversum sowie zusätzlich in einem Universum, das ausschließlich nachhaltige Aktienfonds beinhaltet. Dadurch können mehrere Positionierungsanalysen für einen Fonds vorhanden sein (Mehrfachlistings sind hervorgehoben).

Aktuell sind in den folgenden **34 Absolut|ranking-Publikationen** in **177 Universen** über **16.000 Fonds** gelistet:

### Absolut|ranking (Anzahl Universen)

- Credit Inflation-Linked Bonds (6)
- Credit Diversified Bonds (5)
- Credit Convertible Bonds (3)
- Credit High Yield Bonds (5)
- Credit Emerging Markets Bonds (7)
- Credit Corporate Bonds (7)
- Credit Government Bonds (7)
- Credit Private Debt & Asset-Backed (5)

- Equity Emerging Markets (2)
- Equity Emerging Markets Countries (5)
- Equity Emerging Markets Regions (6)
- Equity Germany (2)
- Equity Asia Pacific (4)
- Equity USA (2)
- Equity Europe (3)
- Equity Global (3)

- Long / Short Equity Strategies (9)
- Long / Short Fixed Income & Multi-Asset Strategies (7)
- Long / Short Volatility – FX – Commodities – FoFs (5)

- Balanced Europe (4)
- Balanced Global (4)
- Multi Asset (5)
- **Stiftungsfonds** (1)

- Real Estate (7)
- Listed Infrastructure & Private Equity (4)

- Listed Commodity (4)
- Commodity (4)

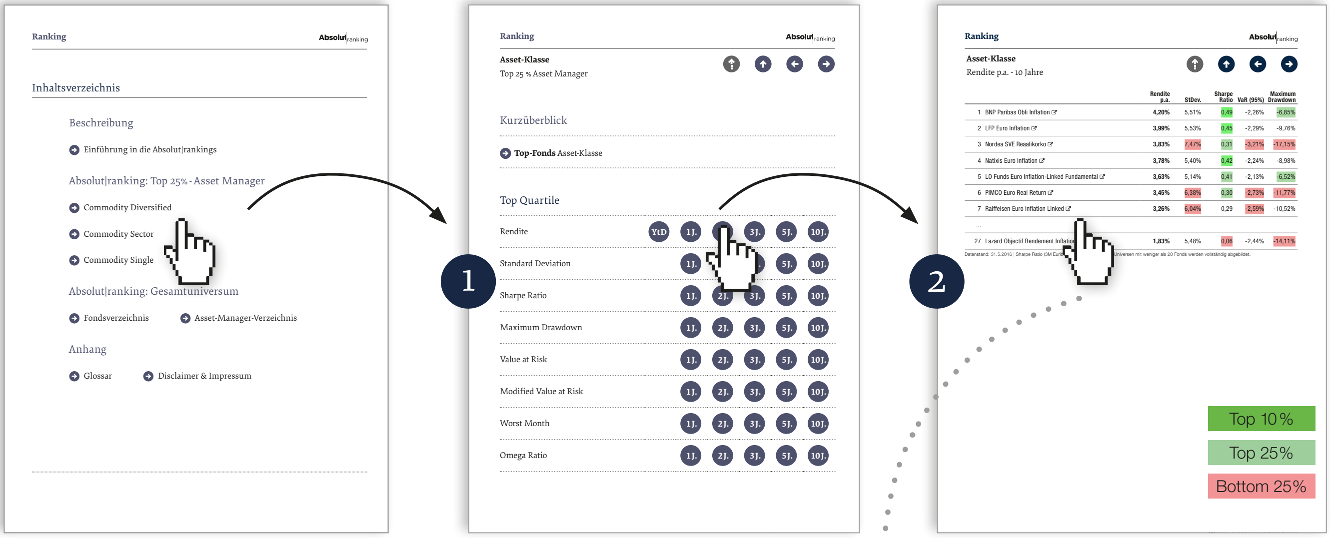
- **Sustainability** Equity (7)
- **Sustainability** Balanced & Fixed Income (7)

- **Smart Beta** Equity Emerging Markets & Other Regions (9)
- **Smart Beta** Equity USA (7)
- **Smart Beta** Equity Europe (7)
- **Smart Beta** Equity Global (7)
- **Smart Beta** Fixed Income & Commodity (7)

Weitere Informationen zu den Sub-Kategorien und den Rankings finden Sie unter folgendem Link:
**www.absolut-research.de/rankings/**

Absolut Research scannt kontinuierlich den europäischen Fondsmarkt und erweitert Absolut|ranking um neue Produkte und Asset Manager. Sollten Sie dennoch einen Fonds in den Rankings vermissen, benachrichtigen Sie uns gerne.

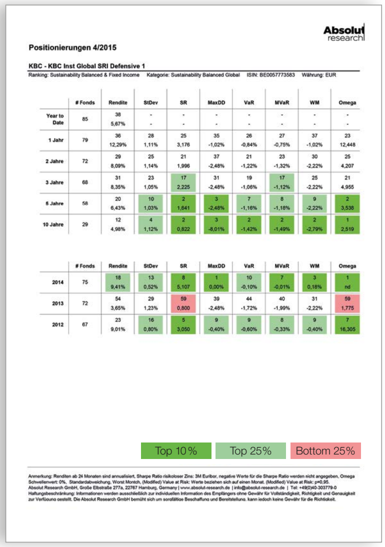
# 2 Klicks zum Top Quartile der Asset Manager



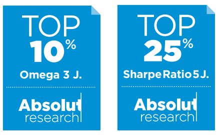

**Ranking Inhaltsverzeichnis** (verlinkt): Anlageuniversum auswählen

**Ranking-Matrix** (verlinkt): Gewünschtes Top-Quartile-Ranking auswählen – 40 Kombinationen, **8 Kennzahlen und 5 Zeiträume**

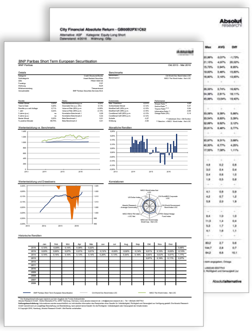
**Top-Quartile-Ranking** einsehen und Zusatzanalysen downloaden (Web-Link)



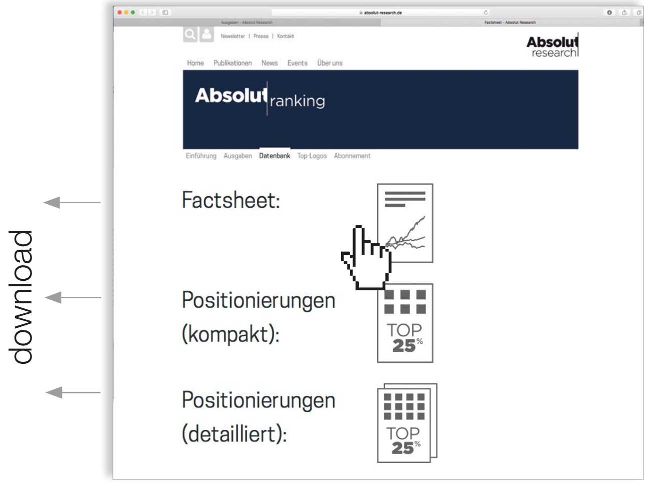

**Positionierungen** (kompakt)




Die Absolut Research **TOP-Logos** sind die visuelle Umsetzung der Ergebnisse aus der Positionierungsanalyse. Diese Logos können Asset Manager für ihre werblichen Kommunikationsmittel downloaden.



**Factsheet und Positionierungen** (detailliert)




**www.absolut-research.de**
Alle Fonds sind verlinkt auf weitere Einzelanalysen

**Asset-Backed-Securities**

Top 25 % Asset Manager

## Kurzüberblick

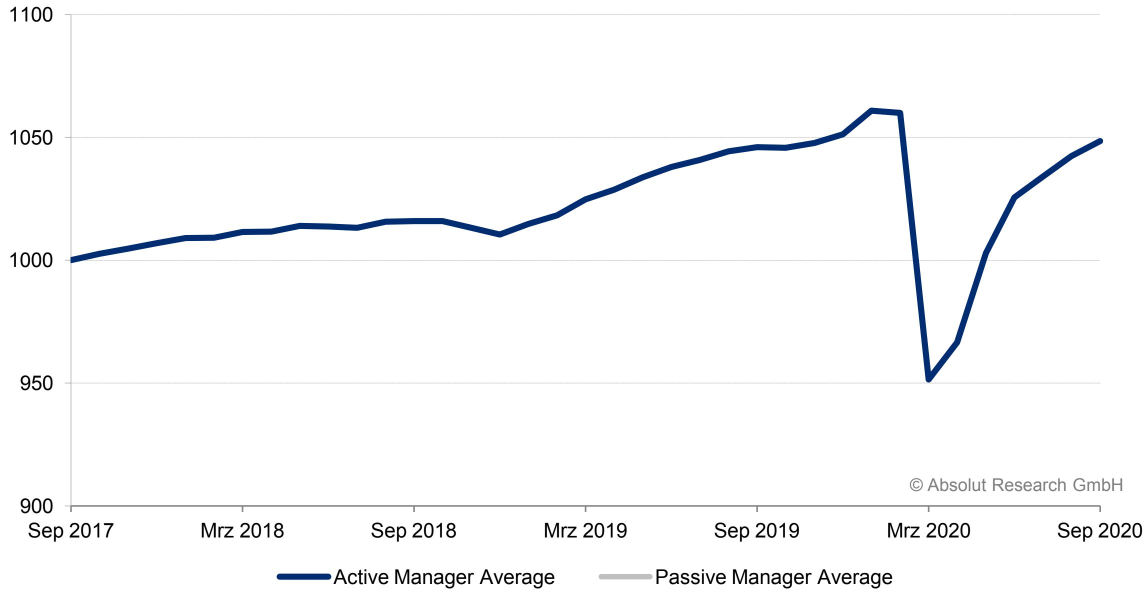
**Top-Fonds** Performance & AuM: Asset-Backed-Securities

## Top Quartile

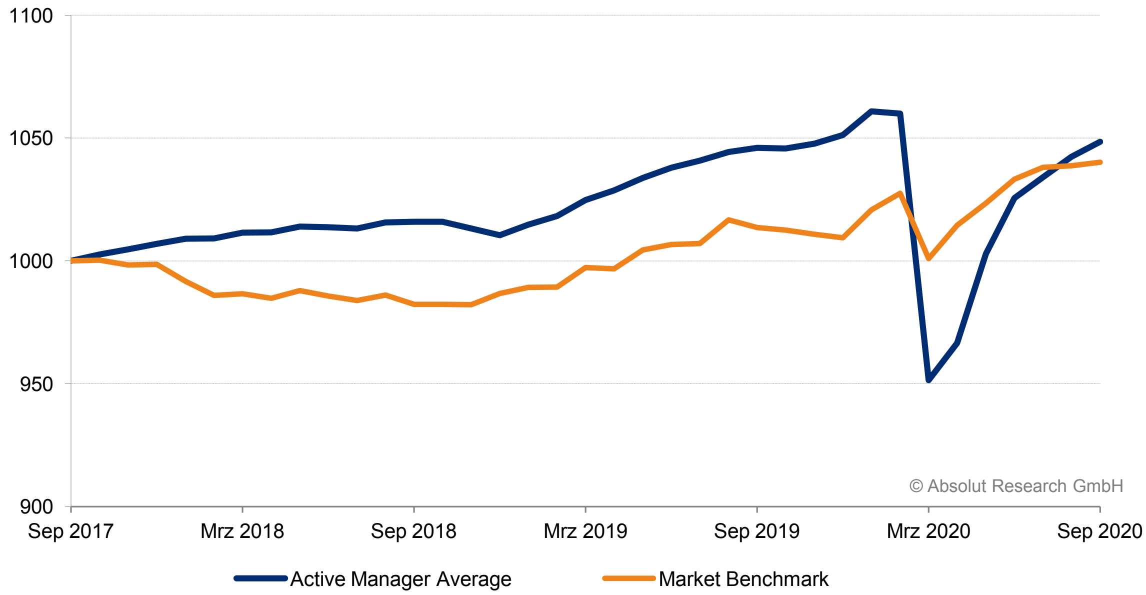
| | | | | | | |
|---|---|---|---|---|---|---|
| Rendite | YtD | 1J. | 2J. | 3J. | 5J. | 10J. |
| Standard Deviation | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Sharpe Ratio | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Maximum Drawdown | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Value at Risk | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Modified Value at Risk | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Worst Month | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Gain/Loss Ratio | | 1J. | 2J. | 3J. | 5J. | 10J. |

## Asset-Backed-Securities

1 **Active Manager Performance I** (Asset-Backed-Securities)

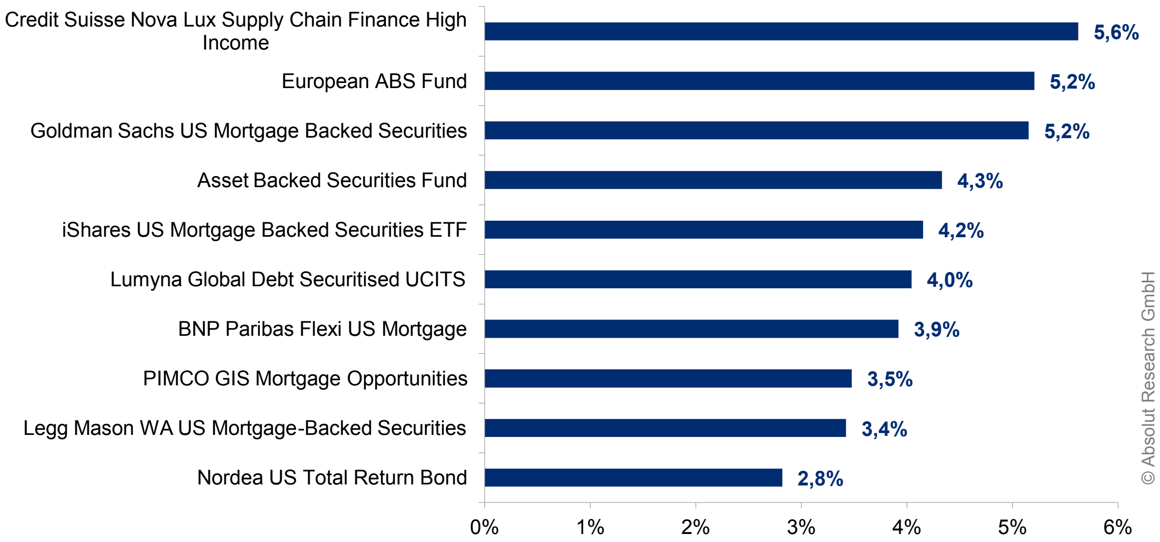



2 **Active Manager Performance II** (Asset-Backed-Securities)

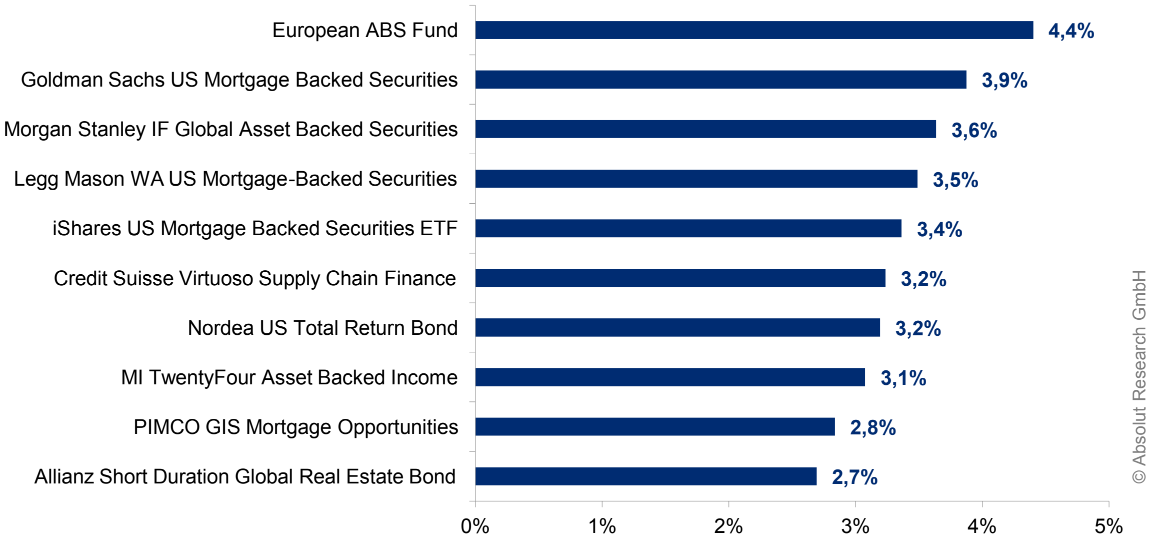


## Asset-Backed-Securities

### 3 Rendite 12 Monate - Top Fonds (Asset-Backed-Securities)

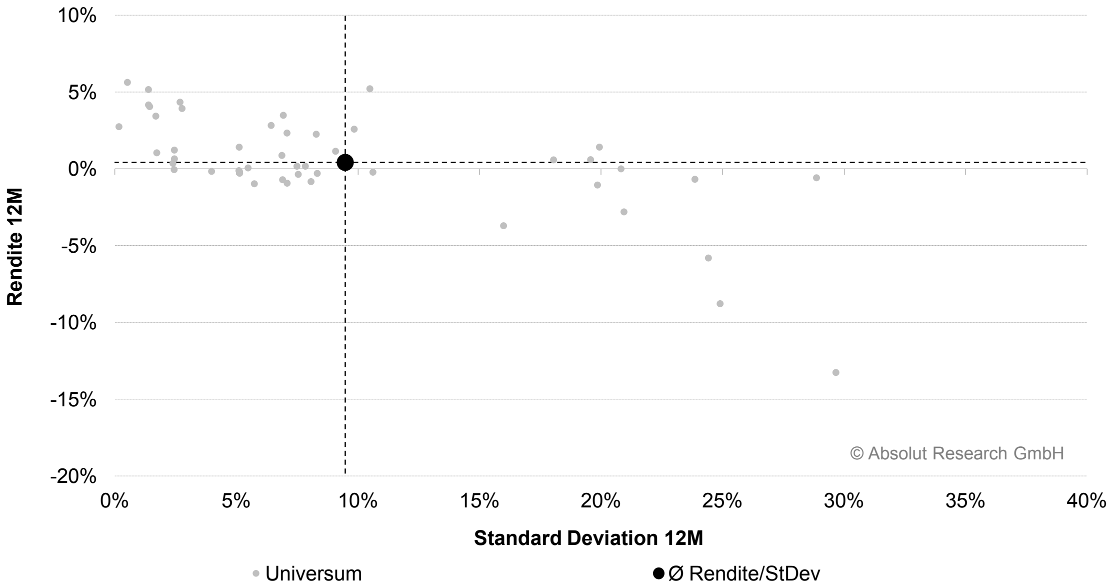



### 4 Rendite 36 Monate - Top Fonds (Asset-Backed-Securities)

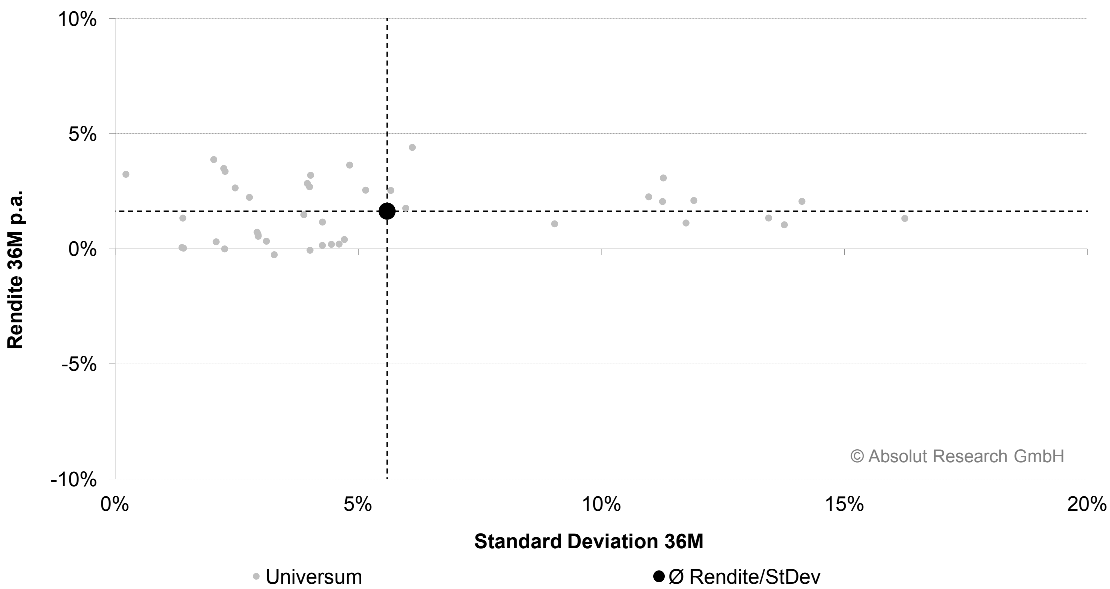


## Asset-Backed-Securities

5 **Risiko Rendite 12 Monate** (Asset-Backed-Securities)

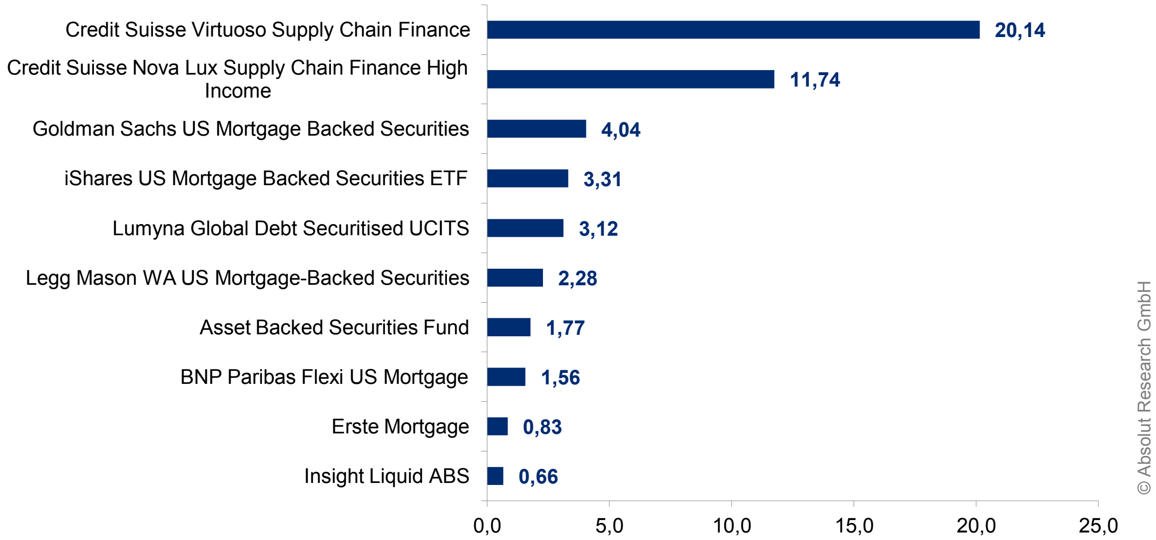



6 **Risiko Rendite 36 Monate** (Asset-Backed-Securities)

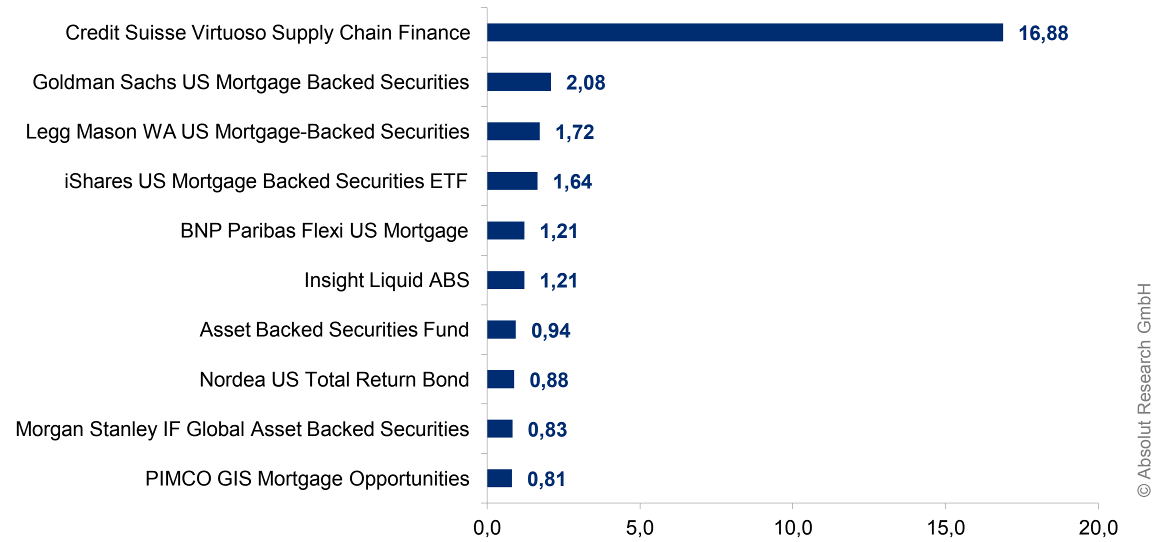


## Asset-Backed-Securities

### 7 Sharpe Ratio 12 Monate - Top Fonds (Asset-Backed-Securities)

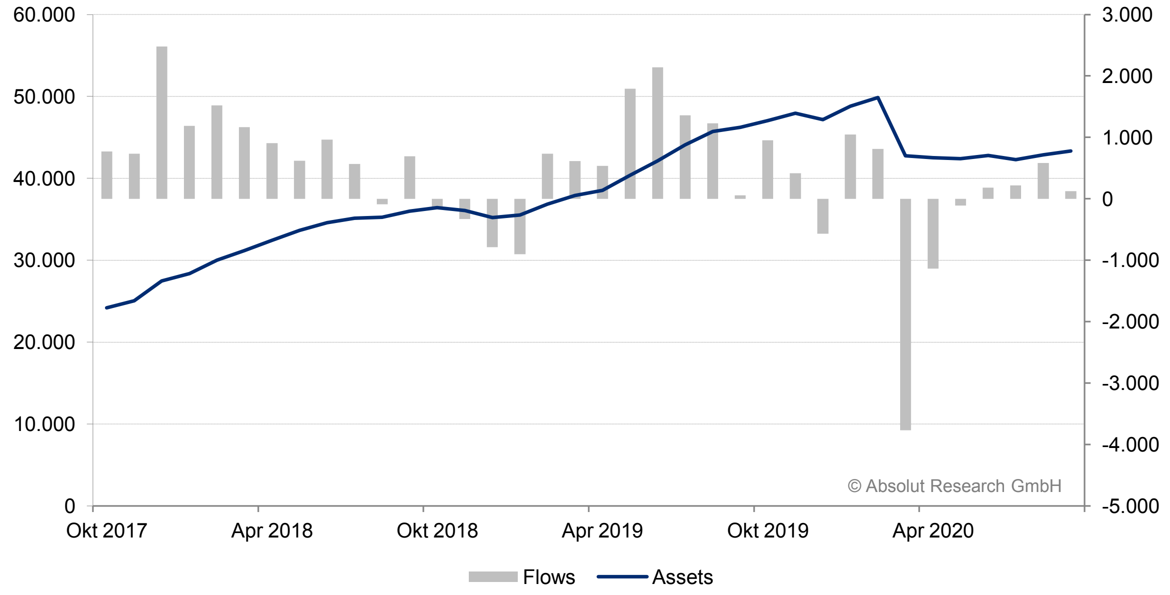



### 8 Sharpe Ratio 36 Monate - Top Fonds (Asset-Backed-Securities)

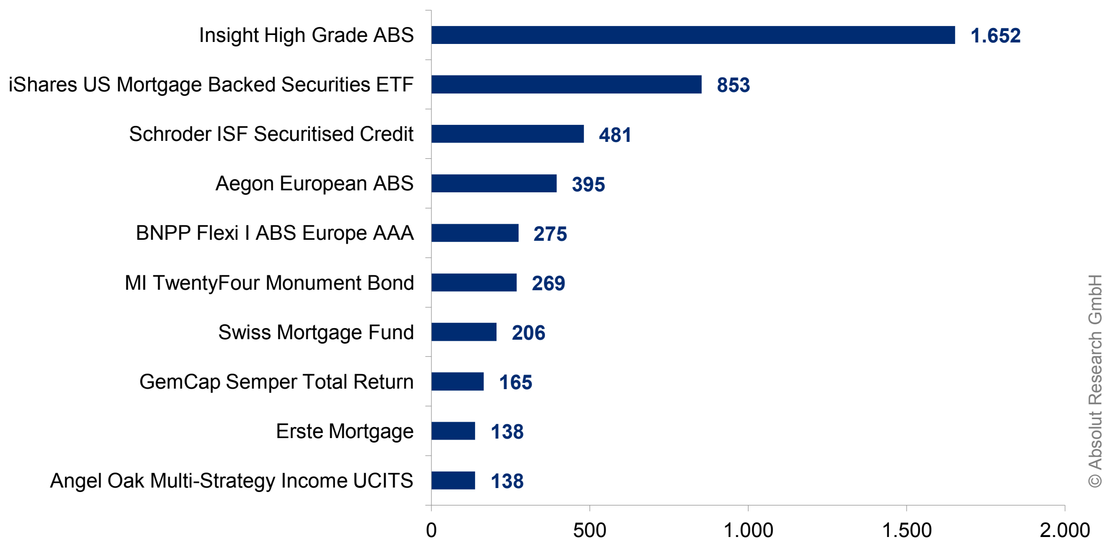


# Asset-Backed-Securities

9 **Asset under Management Mio. €** (Asset-Backed-Securities)

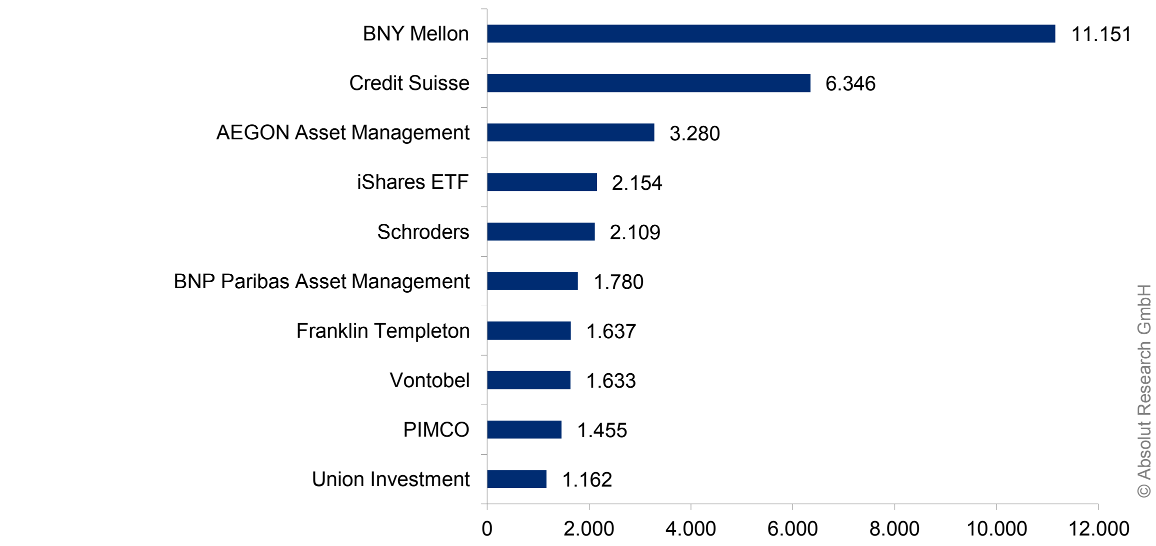



10 **Nettomittelflüsse in Mio € 12 Monate - Top Funds** (Asset-Backed-Securities)

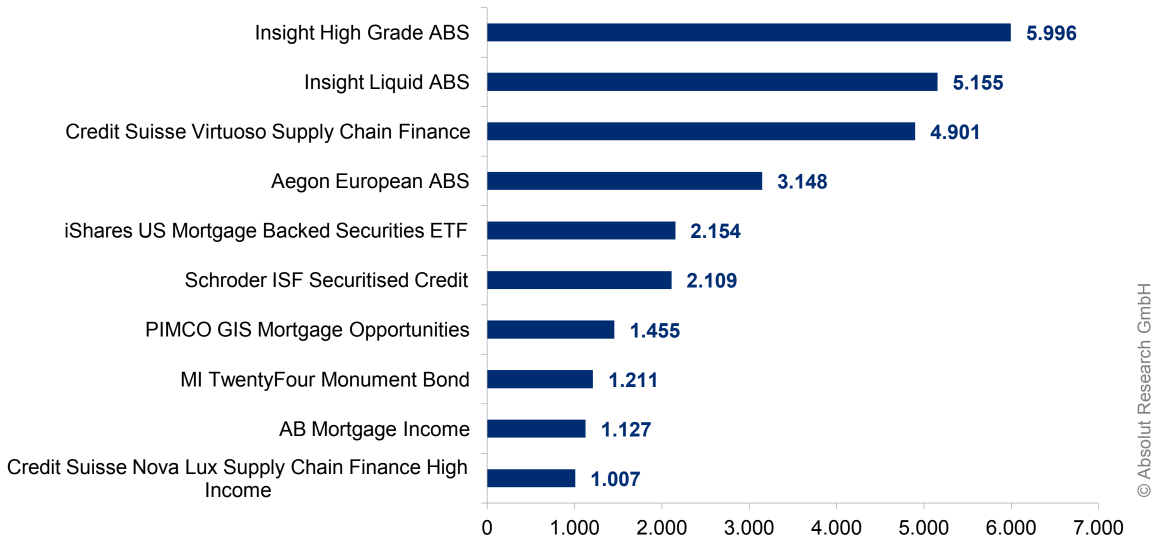


## Asset-Backed-Securities

### 11 Verwaltetes Vermögen in Mio € - Top Anbieter (Asset-Backed-Securities)

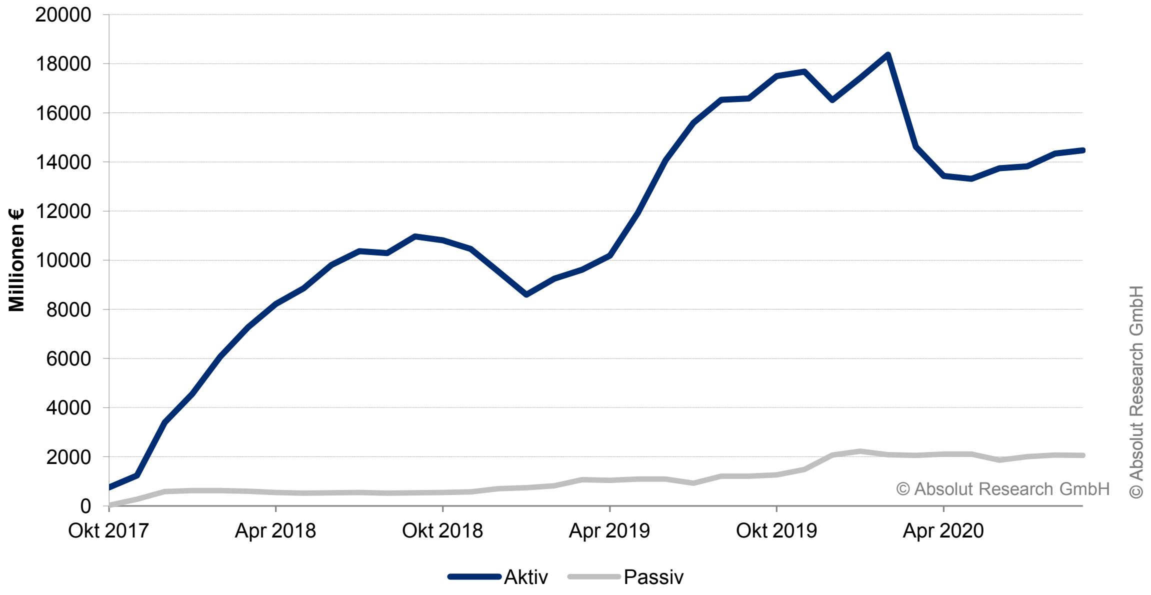



### 12 Verwaltetes Vermögen in Mio € - Top Fonds (Asset-Backed-Securities)

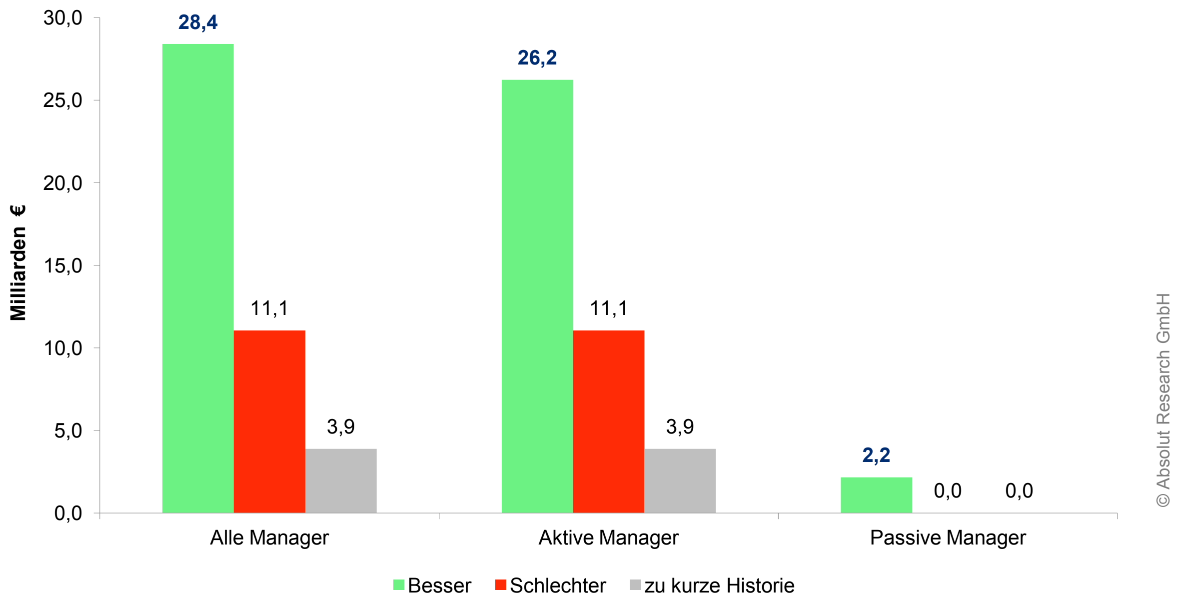


## Asset-Backed-Securities

**13 Kumulierte Nettomittelflüsse** (Asset-Backed-Securities)

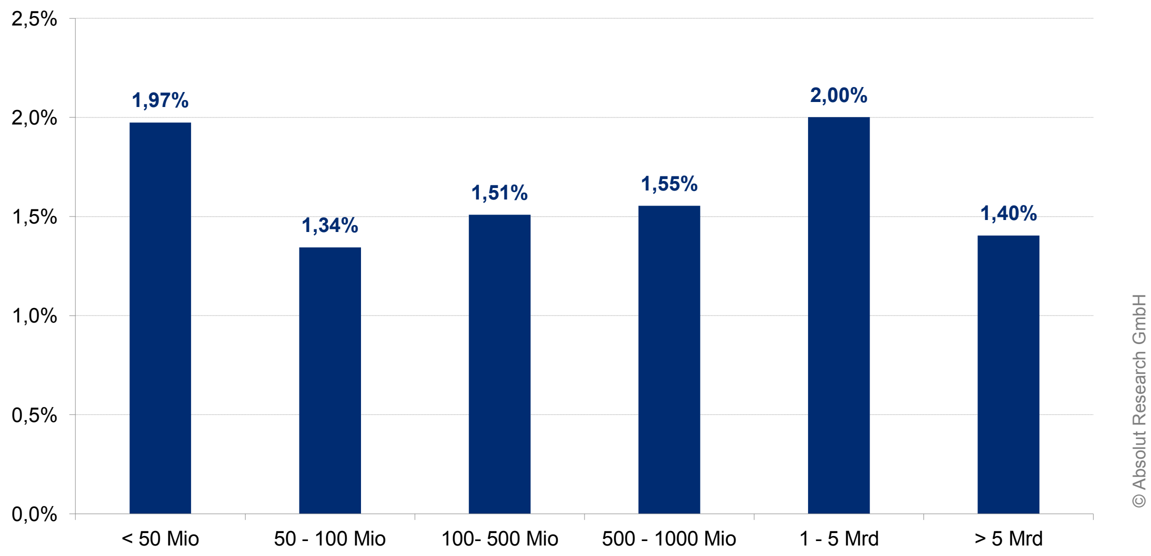



**14 Volumengewichtete Rendite vs. Benchmark** (Asset-Backed-Securities)

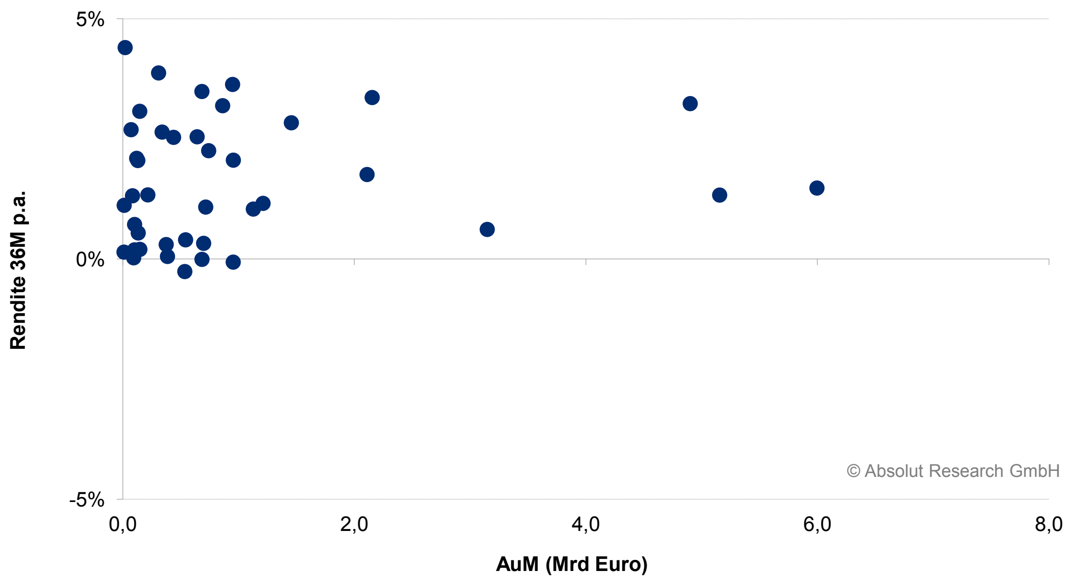


## Asset-Backed-Securities

15 **Fondsgröße und mittlere Rendite 36 Monate** (Asset-Backed-Securities)




16 **Rendite und Fondsgröße** (Asset-Backed-Securities)



## Asset-Backed-Securities

Rendite Year to Date - 1 Jahr

| | | Year to Date | LM | Rendite | Worst Month | StDev. | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Asset Backed Securities Fund | **5,42%** | -0,09% | 4,33% | -0,66% | 2,68% | - |
| 2 | Goldman Sachs US Mortgage Backed Securities | **4,67%** | 0,00% | 5,15% | 0,00% | 1,38% | ◑ |
| 3 | Credit Suisse Nova Lux Supply Chain Finance High I... | **4,61%** | 0,50% | 5,62% | 0,25% | 0,52% | ● |
| 4 | European ABS Fund | **4,50%** | 0,73% | 5,21% | -8,15% | 10,49% | ◔ |
| 5 | Lumyna Global Debt Securitised UCITS | **3,77%** | 0,05% | 4,04% | -0,10% | 1,43% | ◕ |
| 6 | iShares US Mortgage Backed Securities ETF | **3,54%** | -0,11% | 4,15% | -0,11% | 1,38% | ● |
| 7 | Legg Mason WA US Mortgage-Backed Securities | **2,91%** | -0,04% | 3,42% | -0,74% | 1,68% | ◕ |
| 8 | BNP Paribas Flexi US Mortgage | **2,84%** | -0,10% | 3,92% | -1,72% | 2,76% | ◑ |
| 9 | Nordea US Total Return Bond | **2,60%** | 0,60% | 2,82% | -5,29% | 6,43% | ◕ |
| 10 | PIMCO GIS Mortgage Opportunities | **2,35%** | 0,27% | 3,48% | -5,72% | 6,93% | ● |
| 11 | Credit Suisse Virtuoso Supply Chain Finance | **1,95%** | 0,13% | 2,73% | 0,13% | 0,17% | ● |
| 12 | Allianz Short Duration Global Real Estate Bond | **1,83%** | 0,39% | 2,32% | -5,78% | 7,08% | ◔ |
| ... | | | | | | | |
| 48 | GemCap Semper Total Return | **-14,01%** | 1,72% | -13,27% | -27,40% | 29,67% | ◑ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Rendite - 1 Jahr

| | | Rendite | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Nova Lux Supply Chain Finance High I... | **5,62%** | 0,52% | 11,74 | 0,00% | 0,00% | |
| 2 | European ABS Fund | **5,21%** | 10,49% | 0,53 | -4,51% | -8,15% | |
| 3 | Goldman Sachs US Mortgage Backed Securities | **5,15%** | 1,38% | 4,04 | -0,24% | 0,00% | |
| 4 | Asset Backed Securities Fund | **4,33%** | 2,68% | 1,77 | -0,92% | -1,04% | - |
| 5 | iShares US Mortgage Backed Securities ETF | **4,15%** | 1,38% | 3,31 | -0,32% | -0,11% | |
| 6 | Lumyna Global Debt Securitised UCITS | **4,04%** | 1,43% | 3,12 | -0,35% | -0,10% | |
| 7 | BNP Paribas Flexi US Mortgage | **3,92%** | 2,76% | 1,56 | -0,99% | -1,72% | |
| 8 | PIMCO GIS Mortgage Opportunities | **3,48%** | 6,93% | 0,56 | -2,99% | -5,72% | |
| 9 | Legg Mason WA US Mortgage-Backed Securities | **3,42%** | 1,68% | 2,28 | -0,52% | -0,74% | |
| 10 | Nordea US Total Return Bond | **2,82%** | 6,43% | 0,50 | -2,80% | -5,29% | |
| 11 | Credit Suisse Virtuoso Supply Chain Finance | **2,73%** | 0,17% | 20,14 | 0,00% | 0,00% | |
| 12 | Credit Suisse Lux Floating Rate Credit | **2,57%** | 9,85% | 0,30 | -4,42% | -8,53% | |
| ... | | | | | | | |
| 48 | GemCap Semper Total Return | **-13,27%** | 29,67% | -0,04 | -14,86% | -27,40% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Rendite p.a. - 2 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Goldman Sachs US Mortgage Backed Securities | **6,37%** | 1,83% | 3,69 | -0,35% | -0,70% | |
| 2 | Lumyna Global Debt Securitised UCITS | **5,86%** | 1,94% | 3,22 | -0,44% | -0,51% | |
| 3 | Legg Mason WA US Mortgage-Backed Securities | **5,85%** | 2,13% | 2,93 | -0,53% | -0,74% | |
| 4 | iShares US Mortgage Backed Securities ETF | **5,83%** | 2,06% | 3,02 | -0,50% | -0,70% | |
| 5 | Credit Suisse Nova Lux Supply Chain Finance High I... | **5,35%** | 0,39% | 14,82 | 0,00% | 0,00% | |
| 6 | Asset Backed Securities Fund | **5,31%** | 2,67% | 2,13 | -0,83% | -1,87% | - |
| 7 | Nordea US Total Return Bond | **5,00%** | 4,74% | 1,13 | -1,83% | -5,29% | |
| 8 | BNP Paribas Flexi US Mortgage | **4,94%** | 2,50% | 2,12 | -0,78% | -1,72% | |
| 9 | Morgan Stanley IF Global Asset Backed Securities | **4,54%** | 5,85% | 0,84 | -2,39% | -7,14% | |
| 10 | PIMCO GIS Mortgage Opportunities | **3,64%** | 4,83% | 0,83 | -1,98% | -5,72% | |
| 11 | European ABS Fund | **3,32%** | 7,36% | 0,50 | -3,20% | -8,15% | |
| 12 | Credit Suisse Virtuoso Supply Chain Finance | **3,27%** | 0,24% | 15,99 | 0,00% | 0,00% | |
| ... | | | | | | | |
| 45 | Legg Mason WA Structured Opportunities | **-0,86%** | 17,37% | -0,00 | -8,18% | -22,53% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Rendite p.a. - 3 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | European ABS Fund | **4,40%** | 6,11% | 0,78 | -2,53% | -8,15% | ◔ |
| 2 | Goldman Sachs US Mortgage Backed Securities | **3,87%** | 2,03% | 2,08 | -0,64% | -1,84% | ◑ |
| 3 | Morgan Stanley IF Global Asset Backed Securities | **3,63%** | 4,82% | 0,83 | -1,98% | -7,14% | ◕ |
| 4 | Legg Mason WA US Mortgage-Backed Securities | **3,49%** | 2,23% | 1,72 | -0,77% | -1,71% | ◕ |
| 5 | iShares US Mortgage Backed Securities ETF | **3,36%** | 2,26% | 1,64 | -0,80% | -2,10% | ● |
| 6 | Credit Suisse Virtuoso Supply Chain Finance | **3,23%** | 0,22% | 16,88 | 0,00% | 0,00% | ● |
| 7 | Nordea US Total Return Bond | **3,19%** | 4,02% | 0,88 | -1,64% | -5,29% | ◕ |
| 8 | MI TwentyFour Asset Backed Income | **3,07%** | 11,28% | 0,30 | -5,05% | -17,53% | ◑ |
| 9 | PIMCO GIS Mortgage Opportunities | **2,84%** | 3,95% | 0,81 | -1,64% | -5,72% | ● |
| 10 | Allianz Short Duration Global Real Estate Bond | **2,69%** | 4,00% | 0,76 | -1,67% | -5,78% | ◔ |
| 11 | BNP Paribas Flexi US Mortgage | **2,64%** | 2,47% | 1,21 | -0,95% | -2,97% | ◑ |
| ... | | | | | | | |
| 41 | Eurizon Securitized Bond | **-0,26%** | 3,27% | 0,03 | -1,57% | -5,16% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Rendite p.a. - 5 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | European ABS Fund | **6,68%** | 5,34% | 1,31 | -1,99% | -8,15% | |
| 2 | MI TwentyFour Asset Backed Income | **4,77%** | 9,63% | 0,53 | -4,14% | -17,53% | |
| 3 | Morgan Stanley IF Global Asset Backed Securities | **4,44%** | 3,98% | 1,20 | -1,52% | -7,14% | |
| 4 | UniInstitutional Structured Credit High Yield | **3,44%** | 12,64% | 0,30 | -5,65% | -24,20% | |
| 5 | HSBC GIF Global Investment Grade Securitised Cred... | **3,27%** | 4,05% | 0,89 | -1,65% | -7,93% | |
| 6 | GAM Star MBS Total Return | **3,19%** | 8,50% | 0,41 | -3,74% | -16,53% | |
| 7 | Goldman Sachs US Mortgage Backed Securities | **3,12%** | 1,97% | 1,75 | -0,68% | -2,14% | |
| 8 | Nordea US Total Return Bond | **2,88%** | 3,37% | 0,95 | -1,36% | -5,29% | |
| ... | | | | | | | |
| 30 | Erste Mortgage | **-0,06%** | 1,91% | 0,14 | -0,91% | -7,06% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Rendite p.a. - 10 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Ostrum Euro ABS Opportunities | **6,46%** | 4,68% | 1,37 | -1,69% | -12,94% | ◔ |
| 2 | Deka-EuroFlex Plus | **4,44%** | 4,27% | 1,02 | -1,66% | -10,09% | ◔ |
| 3 | Goldman Sachs US Mortgage Backed Securities | **3,30%** | 1,95% | 1,65 | -0,65% | -2,88% | ◑ |
| 4 | MI TwentyFour Monument Bond | **3,02%** | 3,46% | 0,84 | -1,39% | -6,91% | ● |
| 5 | Amundi ABS | **2,86%** | 2,37% | 1,18 | -0,89% | -4,72% | ◕ |
| 6 | BNP Paribas Flexi ABS Europe IG | **2,76%** | 3,86% | 0,69 | -1,60% | -7,29% | ◕ |
| 7 | AB Mortgage Income | **2,53%** | 7,70% | 0,32 | -3,42% | -21,73% | ● |
| 8 | GAM Multibond ABS | **2,16%** | 2,82% | 0,73 | -1,16% | -6,62% | ◔ |
| 9 | Credit Suisse Lux Floating Rate Credit | **1,82%** | 3,20% | 0,53 | -1,37% | -8,53% | ◕ |
| 10 | UniInstitutional Short Term Credit | **1,74%** | 2,45% | 0,67 | -1,02% | -6,16% | ● |
| 11 | Ostrum Euro ABS IG | **1,50%** | 1,25% | 1,12 | -0,47% | -3,00% | ◔ |
| 12 | Erste Mortgage | **0,71%** | 2,18% | 0,28 | -0,97% | -7,06% | ◕ |
| 13 | Asset Backed Securities Fund | **0,67%** | 2,84% | 0,20 | -1,29% | -7,41% | - |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

StDev. - 1 Jahr

| | | StDev. | Rendite | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **0,17%** | 2,73% | 20,14 | 0,00% | 0,00% | ● |
| 2 | Credit Suisse Nova Lux Supply Chain Finance High I... | **0,52%** | 5,62% | 11,74 | 0,00% | 0,00% | ● |
| 3 | Goldman Sachs US Mortgage Backed Securities | **1,38%** | 5,15% | 4,04 | -0,24% | 0,00% | ◑ |
| 4 | iShares US Mortgage Backed Securities ETF | **1,38%** | 4,15% | 3,31 | -0,32% | -0,11% | ● |
| 5 | Lumyna Global Debt Securitised UCITS | **1,43%** | 4,04% | 3,12 | -0,35% | -0,10% | ◕ |
| 6 | Legg Mason WA US Mortgage-Backed Securities | **1,68%** | 3,42% | 2,28 | -0,52% | -0,74% | ◕ |
| 7 | Erste Mortgage | **1,72%** | 1,04% | 0,83 | -0,73% | -0,81% | ◕ |
| 8 | NN L AAA ABS | **2,39%** | 0,35% | 0,31 | -1,10% | -2,16% | ◕ |
| 9 | Ostrum Euro ABS IG | **2,44%** | -0,06% | 0,14 | -1,16% | -2,72% | ◔ |
| 10 | Insight Liquid ABS | **2,45%** | 1,21% | 0,66 | -1,06% | -2,05% | ● |
| 11 | Macquarie Absolute Return MBS | **2,45%** | 0,64% | 0,43 | -1,11% | -1,48% | ◔ |
| 12 | Asset Backed Securities Fund | **2,68%** | 4,33% | 1,77 | -0,92% | -1,04% | - |
| ... | | | | | | | |
| 48 | GemCap Semper Total Return | **29,67%** | -13,27% | -0,04 | -14,86% | -27,40% | ◑ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

StDev. - 2 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **0,24%** | 3,27% | 15,99 | 0,00% | 0,00% | |
| 2 | Credit Suisse Nova Lux Supply Chain Finance High I... | **0,39%** | 5,35% | 14,82 | 0,00% | 0,00% | |
| 3 | NN L AAA ABS | **1,68%** | 0,37% | 0,44 | -0,77% | -2,16% | |
| 4 | Insight Liquid ABS | **1,71%** | 1,42% | 1,05 | -0,69% | -2,05% | |
| 5 | Ostrum Euro ABS IG | **1,72%** | 0,18% | 0,32 | -0,80% | -2,72% | |
| 6 | Goldman Sachs US Mortgage Backed Securities | **1,83%** | 6,37% | 3,69 | -0,35% | -0,70% | |
| 7 | Lumyna Global Debt Securitised UCITS | **1,94%** | 5,86% | 3,22 | -0,44% | -0,51% | |
| 8 | Erste Mortgage | **2,06%** | 2,32% | 1,31 | -0,78% | -0,92% | |
| 9 | iShares US Mortgage Backed Securities ETF | **2,06%** | 5,83% | 3,02 | -0,50% | -0,70% | |
| 10 | Legg Mason WA US Mortgage-Backed Securities | **2,13%** | 5,85% | 2,93 | -0,53% | -0,74% | |
| 11 | Macquarie Absolute Return MBS | **2,43%** | 0,77% | 0,47 | -1,09% | -1,48% | |
| 12 | BNP Paribas Flexi US Mortgage | **2,50%** | 4,94% | 2,12 | -0,78% | -1,72% | |
| ... | | | | | | | |
| 45 | UniInstitutional Structured Credit High Yield | **20,03%** | 0,22% | 0,03 | -9,32% | -24,20% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

Absolut ranking

## Asset-Backed-Securities

StDev. - 3 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **0,22%** | 3,23% | 16,88 | 0,00% | 0,00% | ● |
| 2 | NN L AAA ABS | **1,37%** | 0,05% | 0,30 | -0,65% | -2,16% | ◕ |
| 3 | Insight Liquid ABS | **1,39%** | 1,33% | 1,21 | -0,55% | -2,05% | ● |
| 4 | Ostrum Euro ABS IG | **1,41%** | 0,03% | 0,27 | -0,66% | -2,72% | ◔ |
| 5 | Goldman Sachs US Mortgage Backed Securities | **2,03%** | 3,87% | 2,08 | -0,64% | -1,84% | ◑ |
| 6 | Erste Mortgage | **2,08%** | 0,30% | 0,32 | -0,96% | -4,51% | ◕ |
| 7 | Legg Mason WA US Mortgage-Backed Securities | **2,23%** | 3,49% | 1,72 | -0,77% | -1,71% | ◕ |
| 8 | BNPP Flexi I ABS Europe AAA | **2,25%** | -0,01% | 0,15 | -1,07% | -3,46% | ◕ |
| 9 | iShares US Mortgage Backed Securities ETF | **2,26%** | 3,36% | 1,64 | -0,80% | -2,10% | ● |
| 10 | BNP Paribas Flexi US Mortgage | **2,47%** | 2,64% | 1,21 | -0,95% | -2,97% | ◑ |
| 11 | Asset Backed Securities Fund | **2,76%** | 2,23% | 0,94 | -1,12% | -3,66% | - |
| ... | | | | | | | |
| 41 | UniInstitutional Structured Credit High Yield | **16,24%** | 1,32% | 0,10 | -7,49% | -24,20% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

StDev. - 5 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | NN L AAA ABS | **1,07%** | 0,17% | 0,46 | -0,49% | -2,16% | |
| 2 | Insight Liquid ABS | **1,10%** | 1,51% | 1,66 | -0,40% | -2,05% | |
| 3 | Ostrum Euro ABS IG | **1,14%** | 0,54% | 0,75 | -0,50% | -2,72% | |
| 4 | BNPP Flexi I ABS Europe AAA | **1,75%** | 0,33% | 0,37 | -0,80% | -3,46% | |
| 5 | Erste Mortgage | **1,91%** | -0,06% | 0,14 | -0,91% | -7,06% | |
| 6 | Goldman Sachs US Mortgage Backed Securities | **1,97%** | 3,12% | 1,75 | -0,68% | -2,14% | |
| 7 | BNP Paribas Flexi US Mortgage | **2,36%** | 2,59% | 1,23 | -0,91% | -3,16% | |
| 8 | Amundi ABS | **2,47%** | 0,96% | 0,52 | -1,09% | -4,72% | |
| ... | | | | | | | |
| 30 | UniInstitutional Structured Credit High Yield | **12,64%** | 3,44% | 0,30 | -5,65% | -24,20% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

StDev. - 10 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Ostrum Euro ABS IG | **1,25%** | 1,50% | 1,12 | -0,47% | -3,00% | ◔ |
| 2 | Goldman Sachs US Mortgage Backed Securities | **1,95%** | 3,30% | 1,65 | -0,65% | -2,88% | ◑ |
| 3 | Erste Mortgage | **2,18%** | 0,71% | 0,28 | -0,97% | -7,06% | ◕ |
| 4 | Amundi ABS | **2,37%** | 2,86% | 1,18 | -0,89% | -4,72% | ◕ |
| 5 | UniInstitutional Short Term Credit | **2,45%** | 1,74% | 0,67 | -1,02% | -6,16% | ● |
| 6 | GAM Multibond ABS | **2,82%** | 2,16% | 0,73 | -1,16% | -6,62% | ◔ |
| 7 | Asset Backed Securities Fund | **2,84%** | 0,67% | 0,20 | -1,29% | -7,41% | - |
| 8 | Credit Suisse Lux Floating Rate Credit | **3,20%** | 1,82% | 0,53 | -1,37% | -8,53% | ◕ |
| 9 | MI TwentyFour Monument Bond | **3,46%** | 3,02% | 0,84 | -1,39% | -6,91% | ● |
| 10 | BNP Paribas Flexi ABS Europe IG | **3,86%** | 2,76% | 0,69 | -1,60% | -7,29% | ◕ |
| 11 | Deka-EuroFlex Plus | **4,27%** | 4,44% | 1,02 | -1,66% | -10,09% | ◔ |
| 12 | Ostrum Euro ABS Opportunities | **4,68%** | 6,46% | 1,37 | -1,69% | -12,94% | ◔ |
| 13 | AB Mortgage Income | **7,70%** | 2,53% | 0,32 | -3,42% | -21,73% | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Sharpe Ratio - 1 Jahr

| | | Sharpe Ratio | Rendite | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **20,14** | 2,73% | 0,17% | 0,00% | 0,00% | ● |
| 2 | Credit Suisse Nova Lux Supply Chain Finance High I... | **11,74** | 5,62% | 0,52% | 0,00% | 0,00% | ● |
| 3 | Goldman Sachs US Mortgage Backed Securities | **4,04** | 5,15% | 1,38% | -0,24% | 0,00% | ◑ |
| 4 | iShares US Mortgage Backed Securities ETF | **3,31** | 4,15% | 1,38% | -0,32% | -0,11% | ● |
| 5 | Lumyna Global Debt Securitised UCITS | **3,12** | 4,04% | 1,43% | -0,35% | -0,10% | ◕ |
| 6 | Legg Mason WA US Mortgage-Backed Securities | **2,28** | 3,42% | 1,68% | -0,52% | -0,74% | ◕ |
| 7 | Asset Backed Securities Fund | **1,77** | 4,33% | 2,68% | -0,92% | -1,04% | - |
| 8 | BNP Paribas Flexi US Mortgage | **1,56** | 3,92% | 2,76% | -0,99% | -1,72% | ◑ |
| 9 | Erste Mortgage | **0,83** | 1,04% | 1,72% | -0,73% | -0,81% | ◕ |
| 10 | Insight Liquid ABS | **0,66** | 1,21% | 2,45% | -1,06% | -2,05% | ● |
| 11 | PIMCO GIS Mortgage Opportunities | **0,56** | 3,48% | 6,93% | -2,99% | -5,72% | ● |
| 12 | European ABS Fund | **0,53** | 5,21% | 10,49% | -4,51% | -8,15% | ◔ |
| ... | | | | | | | |
| 48 | GemCap Semper Total Return | **-0,04** | -13,27% | 29,67% | -14,86% | -27,40% | ◑ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Sharpe Ratio - 2 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **15,99** | 3,27% | 0,24% | 0,00% | 0,00% | ● |
| 2 | Credit Suisse Nova Lux Supply Chain Finance High I... | **14,82** | 5,35% | 0,39% | 0,00% | 0,00% | ● |
| 3 | Goldman Sachs US Mortgage Backed Securities | **3,69** | 6,37% | 1,83% | -0,35% | -0,70% | ◑ |
| 4 | Lumyna Global Debt Securitised UCITS | **3,22** | 5,86% | 1,94% | -0,44% | -0,51% | ◕ |
| 5 | iShares US Mortgage Backed Securities ETF | **3,02** | 5,83% | 2,06% | -0,50% | -0,70% | ● |
| 6 | Legg Mason WA US Mortgage-Backed Securities | **2,93** | 5,85% | 2,13% | -0,53% | -0,74% | ◕ |
| 7 | Asset Backed Securities Fund | **2,13** | 5,31% | 2,67% | -0,83% | -1,87% | - |
| 8 | BNP Paribas Flexi US Mortgage | **2,12** | 4,94% | 2,50% | -0,78% | -1,72% | ◑ |
| 9 | Erste Mortgage | **1,31** | 2,32% | 2,06% | -0,78% | -0,92% | ◕ |
| 10 | Nordea US Total Return Bond | **1,13** | 5,00% | 4,74% | -1,83% | -5,29% | ◕ |
| 11 | Insight Liquid ABS | **1,05** | 1,42% | 1,71% | -0,69% | -2,05% | ● |
| 12 | Morgan Stanley IF Global Asset Backed Securities | **0,84** | 4,54% | 5,85% | -2,39% | -7,14% | ◕ |
| ... | | | | | | | |
| 45 | Legg Mason WA Structured Opportunities | **-0,00** | -0,86% | 17,37% | -8,18% | -22,53% | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10% Top 25% Bottom 25%

## Asset-Backed-Securities

Sharpe Ratio - 3 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **16,88** | 3,23% | 0,22% | 0,00% | 0,00% | ● |
| 2 | Goldman Sachs US Mortgage Backed Securities | **2,08** | 3,87% | 2,03% | -0,64% | -1,84% | ◑ |
| 3 | Legg Mason WA US Mortgage-Backed Securities | **1,72** | 3,49% | 2,23% | -0,77% | -1,71% | ◕ |
| 4 | iShares US Mortgage Backed Securities ETF | **1,64** | 3,36% | 2,26% | -0,80% | -2,10% | ● |
| 5 | BNP Paribas Flexi US Mortgage | **1,21** | 2,64% | 2,47% | -0,95% | -2,97% | ◑ |
| 6 | Insight Liquid ABS | **1,21** | 1,33% | 1,39% | -0,55% | -2,05% | ● |
| 7 | Asset Backed Securities Fund | **0,94** | 2,23% | 2,76% | -1,12% | -3,66% | - |
| 8 | Nordea US Total Return Bond | **0,88** | 3,19% | 4,02% | -1,64% | -5,29% | ◕ |
| 9 | Morgan Stanley IF Global Asset Backed Securities | **0,83** | 3,63% | 4,82% | -1,98% | -7,14% | ◕ |
| 10 | PIMCO GIS Mortgage Opportunities | **0,81** | 2,84% | 3,95% | -1,64% | -5,72% | ● |
| 11 | European ABS Fund | **0,78** | 4,40% | 6,11% | -2,53% | -8,15% | ◔ |
| ... | | | | | | | |
| 41 | Eurizon Securitized Bond | **0,03** | -0,26% | 3,27% | -1,57% | -5,16% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Asset-Backed-Securities

Sharpe Ratio - 5 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Goldman Sachs US Mortgage Backed Securities | **1,75** | 3,12% | 1,97% | -0,68% | -2,14% | |
| 2 | Insight Liquid ABS | **1,66** | 1,51% | 1,10% | -0,40% | -2,05% | |
| 3 | European ABS Fund | **1,31** | 6,68% | 5,34% | -1,99% | -8,15% | |
| 4 | BNP Paribas Flexi US Mortgage | **1,23** | 2,59% | 2,36% | -0,91% | -3,16% | |
| 5 | Morgan Stanley IF Global Asset Backed Securities | **1,20** | 4,44% | 3,98% | -1,52% | -7,14% | |
| 6 | Nordea US Total Return Bond | **0,95** | 2,88% | 3,37% | -1,36% | -5,29% | |
| 7 | HSBC GIF Global Investment Grade Securitised Cred... | **0,89** | 3,27% | 4,05% | -1,65% | -7,93% | |
| 8 | Allianz Short Duration Global Real Estate Bond | **0,85** | 2,32% | 3,11% | -1,28% | -5,78% | |
| ... | | | | | | | |
| 30 | Erste Mortgage | **0,14** | -0,06% | 1,91% | -0,91% | -7,06% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Sharpe Ratio - 10 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Goldman Sachs US Mortgage Backed Securities | **1,65** | 3,30% | 1,95% | -0,65% | -2,88% | ◑ |
| 2 | Ostrum Euro ABS Opportunities | **1,37** | 6,46% | 4,68% | -1,69% | -12,94% | ◔ |
| 3 | Amundi ABS | **1,18** | 2,86% | 2,37% | -0,89% | -4,72% | ◕ |
| 4 | Ostrum Euro ABS IG | **1,12** | 1,50% | 1,25% | -0,47% | -3,00% | ◔ |
| 5 | Deka-EuroFlex Plus | **1,02** | 4,44% | 4,27% | -1,66% | -10,09% | ◔ |
| 6 | MI TwentyFour Monument Bond | **0,84** | 3,02% | 3,46% | -1,39% | -6,91% | ● |
| 7 | GAM Multibond ABS | **0,73** | 2,16% | 2,82% | -1,16% | -6,62% | ◔ |
| 8 | BNP Paribas Flexi ABS Europe IG | **0,69** | 2,76% | 3,86% | -1,60% | -7,29% | ◕ |
| 9 | UniInstitutional Short Term Credit | **0,67** | 1,74% | 2,45% | -1,02% | -6,16% | ● |
| 10 | Credit Suisse Lux Floating Rate Credit | **0,53** | 1,82% | 3,20% | -1,37% | -8,53% | ◕ |
| 11 | AB Mortgage Income | **0,32** | 2,53% | 7,70% | -3,42% | -21,73% | ● |
| 12 | Erste Mortgage | **0,28** | 0,71% | 2,18% | -0,97% | -7,06% | ◕ |
| 13 | Asset Backed Securities Fund | **0,20** | 0,67% | 2,84% | -1,29% | -7,41% | - |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Asset-Backed-Securities

Maximum Drawdown - 1 Jahr

| | | Maximum Drawdown | Worst Month | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Nova Lux Supply Chain Finance High I... | **0,00%** | 0,25% | 5,62% | 0,52% | 11,74 | ● |
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **0,00%** | 0,13% | 2,73% | 0,17% | 20,14 | ● |
| 1 | Goldman Sachs US Mortgage Backed Securities | **0,00%** | 0,00% | 5,15% | 1,38% | 4,04 | ◑ |
| 4 | Lumyna Global Debt Securitised UCITS | **-0,10%** | -0,10% | 4,04% | 1,43% | 3,12 | ◕ |
| 5 | iShares US Mortgage Backed Securities ETF | **-0,11%** | -0,11% | 4,15% | 1,38% | 3,31 | ● |
| 6 | Legg Mason WA US Mortgage-Backed Securities | **-0,74%** | -0,74% | 3,42% | 1,68% | 2,28 | ◕ |
| 7 | Erste Mortgage | **-0,81%** | -0,28% | 1,04% | 1,72% | 0,83 | ◕ |
| 8 | Asset Backed Securities Fund | **-1,04%** | -0,66% | 4,33% | 2,68% | 1,77 | - |
| 9 | Macquarie Absolute Return MBS | **-1,48%** | -1,48% | 0,64% | 2,45% | 0,43 | ◔ |
| 10 | BNP Paribas Flexi US Mortgage | **-1,72%** | -1,72% | 3,92% | 2,76% | 1,56 | ◑ |
| 11 | Insight Liquid ABS | **-2,05%** | -2,05% | 1,21% | 2,45% | 0,66 | ● |
| 12 | NN L AAA ABS | **-2,16%** | -1,96% | 0,35% | 2,39% | 0,31 | ◕ |
| ... | | | | | | | |
| 48 | GemCap Semper Total Return | **-27,40%** | -27,40% | -13,27% | 29,67% | -0,04 | ◑ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Maximum Drawdown - 2 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Nova Lux Supply Chain Finance High I... | **0,00%** | 0,25% | 5,35% | 0,39% | 14,82 | ● |
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **0,00%** | 0,13% | 3,27% | 0,24% | 15,99 | ● |
| 3 | Lumyna Global Debt Securitised UCITS | **-0,51%** | -0,51% | 5,86% | 1,94% | 3,22 | ◕ |
| 4 | iShares US Mortgage Backed Securities ETF | **-0,70%** | -0,70% | 5,83% | 2,06% | 3,02 | ● |
| 5 | Goldman Sachs US Mortgage Backed Securities | **-0,70%** | -0,70% | 6,37% | 1,83% | 3,69 | ◑ |
| 6 | Legg Mason WA US Mortgage-Backed Securities | **-0,74%** | -0,74% | 5,85% | 2,13% | 2,93 | ◕ |
| 7 | Erste Mortgage | **-0,92%** | -0,92% | 2,32% | 2,06% | 1,31 | ◕ |
| 8 | Macquarie Absolute Return MBS | **-1,48%** | -1,48% | 0,77% | 2,43% | 0,47 | ◔ |
| 9 | BNP Paribas Flexi US Mortgage | **-1,72%** | -1,72% | 4,94% | 2,50% | 2,12 | ◑ |
| 10 | Asset Backed Securities Fund | **-1,87%** | -0,84% | 5,31% | 2,67% | 2,13 | - |
| 11 | Insight Liquid ABS | **-2,05%** | -2,05% | 1,42% | 1,71% | 1,05 | ● |
| 12 | NN L AAA ABS | **-2,16%** | -1,96% | 0,37% | 1,68% | 0,44 | ◕ |
| ... | | | | | | | |
| 45 | UniInstitutional Structured Credit High Yield | **-24,20%** | -21,47% | 0,22% | 20,03% | 0,03 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Maximum Drawdown - 3 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **0,00%** | 0,13% | 3,23% | 0,22% | 16,88 | ● |
| 2 | Legg Mason WA US Mortgage-Backed Securities | **-1,71%** | -1,13% | 3,49% | 2,23% | 1,72 | ◕ |
| 3 | Goldman Sachs US Mortgage Backed Securities | **-1,84%** | -0,90% | 3,87% | 2,03% | 2,08 | ◑ |
| 4 | Insight Liquid ABS | **-2,05%** | -2,05% | 1,33% | 1,39% | 1,21 | ● |
| 5 | iShares US Mortgage Backed Securities ETF | **-2,10%** | -1,22% | 3,36% | 2,26% | 1,64 | ● |
| 6 | NN L AAA ABS | **-2,16%** | -1,96% | 0,05% | 1,37% | 0,30 | ◕ |
| 7 | Ostrum Euro ABS IG | **-2,72%** | -1,43% | 0,03% | 1,41% | 0,27 | ◔ |
| 8 | BNP Paribas Flexi US Mortgage | **-2,97%** | -1,72% | 2,64% | 2,47% | 1,21 | ◑ |
| 9 | BNPP Flexi I ABS Europe AAA | **-3,46%** | -3,44% | -0,01% | 2,25% | 0,15 | ◕ |
| 10 | Asset Backed Securities Fund | **-3,66%** | -1,17% | 2,23% | 2,76% | 0,94 | - |
| 11 | Erste Mortgage | **-4,51%** | -1,05% | 0,30% | 2,08% | 0,32 | ◕ |
| ... | | | | | | | |
| 41 | UniInstitutional Structured Credit High Yield | **-24,20%** | -21,47% | 1,32% | 16,24% | 0,10 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Maximum Drawdown - 5 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Insight Liquid ABS | **-2,05%** | -2,05% | 1,51% | 1,10% | 1,66 | ● |
| 2 | Goldman Sachs US Mortgage Backed Securities | **-2,14%** | -1,51% | 3,12% | 1,97% | 1,75 | ◑ |
| 3 | NN L AAA ABS | **-2,16%** | -1,96% | 0,17% | 1,07% | 0,46 | ◕ |
| 4 | Ostrum Euro ABS IG | **-2,72%** | -1,43% | 0,54% | 1,14% | 0,75 | ◔ |
| 5 | BNP Paribas Flexi US Mortgage | **-3,16%** | -2,04% | 2,59% | 2,36% | 1,23 | ◑ |
| 6 | BNPP Flexi I ABS Europe AAA | **-3,46%** | -3,44% | 0,33% | 1,75% | 0,37 | ◕ |
| 7 | Aegon European ABS | **-4,56%** | -4,56% | 1,58% | 2,67% | 0,71 | ● |
| 8 | AEAM ABS | **-4,56%** | -4,56% | 1,80% | 2,68% | 0,79 | ◑ |
| ... | | | | | | | |
| 30 | UniInstitutional Structured Credit High Yield | **-24,20%** | -21,47% | 3,44% | 12,64% | 0,30 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Maximum Drawdown - 10 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Goldman Sachs US Mortgage Backed Securities | **-2,88%** | -1,51% | 3,30% | 1,95% | 1,65 | ◑ |
| 2 | Ostrum Euro ABS IG | **-3,00%** | -1,43% | 1,50% | 1,25% | 1,12 | ◔ |
| 3 | Amundi ABS | **-4,72%** | -4,72% | 2,86% | 2,37% | 1,18 | ◕ |
| 4 | UniInstitutional Short Term Credit | **-6,16%** | -6,16% | 1,74% | 2,45% | 0,67 | ● |
| 5 | GAM Multibond ABS | **-6,62%** | -6,05% | 2,16% | 2,82% | 0,73 | ◔ |
| 6 | MI TwentyFour Monument Bond | **-6,91%** | -6,54% | 3,02% | 3,46% | 0,84 | ● |
| 7 | Erste Mortgage | **-7,06%** | -2,09% | 0,71% | 2,18% | 0,28 | ◕ |
| 8 | BNP Paribas Flexi ABS Europe IG | **-7,29%** | -7,29% | 2,76% | 3,86% | 0,69 | ◕ |
| 9 | Asset Backed Securities Fund | **-7,41%** | -2,38% | 0,67% | 2,84% | 0,20 | - |
| 10 | Credit Suisse Lux Floating Rate Credit | **-8,53%** | -7,81% | 1,82% | 3,20% | 0,53 | ◕ |
| 11 | Deka-EuroFlex Plus | **-10,09%** | -5,65% | 4,44% | 4,27% | 1,02 | ◔ |
| 12 | Ostrum Euro ABS Opportunities | **-12,94%** | -4,64% | 6,46% | 4,68% | 1,37 | ◔ |
| 13 | AB Mortgage Income | **-21,73%** | -21,73% | 2,53% | 7,70% | 0,32 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

VaR (95%) - 1 Jahr

| | | VaR (95%) | MVaR (95%) | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Nova Lux Supply Chain Finance High I... | **0,00%** | 0,26% | 5,62% | 0,52% | 11,74 | ● |
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **0,00%** | 0,14% | 2,73% | 0,17% | 20,14 | ● |
| 3 | Goldman Sachs US Mortgage Backed Securities | **-0,24%** | -0,12% | 5,15% | 1,38% | 4,04 | ◑ |
| 4 | iShares US Mortgage Backed Securities ETF | **-0,32%** | -0,25% | 4,15% | 1,38% | 3,31 | ● |
| 5 | Lumyna Global Debt Securitised UCITS | **-0,35%** | -0,23% | 4,04% | 1,43% | 3,12 | ◕ |
| 6 | Legg Mason WA US Mortgage-Backed Securities | **-0,52%** | -0,55% | 3,42% | 1,68% | 2,28 | ◕ |
| 7 | Erste Mortgage | **-0,73%** | -0,19% | 1,04% | 1,72% | 0,83 | ◕ |
| 8 | Asset Backed Securities Fund | **-0,92%** | -0,67% | 4,33% | 2,68% | 1,77 | - |
| 9 | BNP Paribas Flexi US Mortgage | **-0,99%** | -1,26% | 3,92% | 2,76% | 1,56 | ◑ |
| 10 | Insight Liquid ABS | **-1,06%** | -1,40% | 1,21% | 2,45% | 0,66 | ● |
| 11 | NN L AAA ABS | **-1,10%** | -1,39% | 0,35% | 2,39% | 0,31 | ◕ |
| 12 | Macquarie Absolute Return MBS | **-1,11%** | -1,18% | 0,64% | 2,45% | 0,43 | ◔ |
| ... | | | | | | | |
| 48 | GemCap Semper Total Return | **-14,86%** | -19,53% | -13,27% | 29,67% | -0,04 | ◑ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Asset-Backed-Securities

VaR (95%) - 2 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Nova Lux Supply Chain Finance High I... | **0,00%** | 0,31% | 5,35% | 0,39% | 14,82 | ● |
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **0,00%** | 0,16% | 3,27% | 0,24% | 15,99 | ● |
| 3 | Goldman Sachs US Mortgage Backed Securities | **-0,35%** | -0,37% | 6,37% | 1,83% | 3,69 | ◑ |
| 4 | Lumyna Global Debt Securitised UCITS | **-0,44%** | -0,41% | 5,86% | 1,94% | 3,22 | ◕ |
| 5 | iShares US Mortgage Backed Securities ETF | **-0,50%** | -0,45% | 5,83% | 2,06% | 3,02 | ● |
| 6 | Legg Mason WA US Mortgage-Backed Securities | **-0,53%** | -0,52% | 5,85% | 2,13% | 2,93 | ◕ |
| 7 | Insight Liquid ABS | **-0,69%** | -0,92% | 1,42% | 1,71% | 1,05 | ● |
| 8 | NN L AAA ABS | **-0,77%** | -0,97% | 0,37% | 1,68% | 0,44 | ◕ |
| 9 | BNP Paribas Flexi US Mortgage | **-0,78%** | -1,02% | 4,94% | 2,50% | 2,12 | ◑ |
| 10 | Erste Mortgage | **-0,78%** | -0,68% | 2,32% | 2,06% | 1,31 | ◕ |
| 11 | Ostrum Euro ABS IG | **-0,80%** | -0,96% | 0,18% | 1,72% | 0,32 | ◔ |
| 12 | Asset Backed Securities Fund | **-0,83%** | -0,77% | 5,31% | 2,67% | 2,13 | - |
| ... | | | | | | | |
| 45 | UniInstitutional Structured Credit High Yield | **-9,32%** | -10,77% | 0,22% | 20,03% | 0,03 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

VaR (95%) - 3 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **0,00%** | 0,17% | 3,23% | 0,22% | 16,88 | ● |
| 2 | Insight Liquid ABS | **-0,55%** | -0,71% | 1,33% | 1,39% | 1,21 | ● |
| 3 | Goldman Sachs US Mortgage Backed Securities | **-0,64%** | -0,65% | 3,87% | 2,03% | 2,08 | ◑ |
| 4 | NN L AAA ABS | **-0,65%** | -0,79% | 0,05% | 1,37% | 0,30 | ◕ |
| 5 | Ostrum Euro ABS IG | **-0,66%** | -0,79% | 0,03% | 1,41% | 0,27 | ◔ |
| 6 | Legg Mason WA US Mortgage-Backed Securities | **-0,77%** | -0,76% | 3,49% | 2,23% | 1,72 | ◕ |
| 7 | iShares US Mortgage Backed Securities ETF | **-0,80%** | -0,79% | 3,36% | 2,26% | 1,64 | ● |
| 8 | BNP Paribas Flexi US Mortgage | **-0,95%** | -1,10% | 2,64% | 2,47% | 1,21 | ◑ |
| 9 | Erste Mortgage | **-0,96%** | -0,86% | 0,30% | 2,08% | 0,32 | ◕ |
| 10 | BNPP Flexi I ABS Europe AAA | **-1,07%** | -1,31% | -0,01% | 2,25% | 0,15 | ◕ |
| 11 | Asset Backed Securities Fund | **-1,12%** | -1,03% | 2,23% | 2,76% | 0,94 | - |
| ... | | | | | | | |
| 41 | UniInstitutional Structured Credit High Yield | **-7,49%** | -8,48% | 1,32% | 16,24% | 0,10 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %  Top 25 %  Bottom 25 %

## Asset-Backed-Securities

VaR (95%) - 5 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Insight Liquid ABS | **-0,40%** | -0,47% | 1,51% | 1,10% | 1,66 | |
| 2 | NN L AAA ABS | **-0,49%** | -0,57% | 0,17% | 1,07% | 0,46 | |
| 3 | Ostrum Euro ABS IG | **-0,50%** | -0,60% | 0,54% | 1,14% | 0,75 | |
| 4 | Goldman Sachs US Mortgage Backed Securities | **-0,68%** | -0,71% | 3,12% | 1,97% | 1,75 | |
| 5 | BNPP Flexi I ABS Europe AAA | **-0,80%** | -0,90% | 0,33% | 1,75% | 0,37 | |
| 6 | BNP Paribas Flexi US Mortgage | **-0,91%** | -1,07% | 2,59% | 2,36% | 1,23 | |
| 7 | Erste Mortgage | **-0,91%** | -0,85% | -0,06% | 1,91% | 0,14 | |
| 8 | Amundi ABS | **-1,09%** | -1,25% | 0,96% | 2,47% | 0,52 | |
| ... | | | | | | | |
| 30 | UniInstitutional Structured Credit High Yield | **-5,65%** | -6,08% | 3,44% | 12,64% | 0,30 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

VaR (95%) - 10 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Ostrum Euro ABS IG | **-0,47%** | -0,51% | 1,50% | 1,25% | 1,12 | ◔ |
| 2 | Goldman Sachs US Mortgage Backed Securities | **-0,65%** | -0,72% | 3,30% | 1,95% | 1,65 | ◑ |
| 3 | Amundi ABS | **-0,89%** | -0,94% | 2,86% | 2,37% | 1,18 | ◕ |
| 4 | Erste Mortgage | **-0,97%** | -0,94% | 0,71% | 2,18% | 0,28 | ◕ |
| 5 | UniInstitutional Short Term Credit | **-1,02%** | -0,96% | 1,74% | 2,45% | 0,67 | ● |
| 6 | GAM Multibond ABS | **-1,16%** | -1,19% | 2,16% | 2,82% | 0,73 | ◔ |
| 7 | Asset Backed Securities Fund | **-1,29%** | -1,32% | 0,67% | 2,84% | 0,20 | - |
| 8 | Credit Suisse Lux Floating Rate Credit | **-1,37%** | -1,30% | 1,82% | 3,20% | 0,53 | ◕ |
| 9 | MI TwentyFour Monument Bond | **-1,39%** | -1,63% | 3,02% | 3,46% | 0,84 | ● |
| 10 | BNP Paribas Flexi ABS Europe IG | **-1,60%** | -0,79% | 2,76% | 3,86% | 0,69 | ◕ |
| 11 | Deka-EuroFlex Plus | **-1,66%** | -1,77% | 4,44% | 4,27% | 1,02 | ◔ |
| 12 | Ostrum Euro ABS Opportunities | **-1,69%** | -1,77% | 6,46% | 4,68% | 1,37 | ◔ |
| 13 | AB Mortgage Income | **-3,42%** | -2,15% | 2,53% | 7,70% | 0,32 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Asset-Backed-Securities

MVaR (95%) - 1 Jahr

| | | MVaR (95%) | VaR (95%) | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Nova Lux Supply Chain Finance High I... | **0,26%** | 0,00% | 5,62% | 0,52% | 11,74 | ● |
| 2 | Credit Suisse Virtuoso Supply Chain Finance | **0,14%** | 0,00% | 2,73% | 0,17% | 20,14 | ● |
| 3 | Goldman Sachs US Mortgage Backed Securities | **-0,12%** | -0,24% | 5,15% | 1,38% | 4,04 | ◑ |
| 4 | Erste Mortgage | **-0,19%** | -0,73% | 1,04% | 1,72% | 0,83 | ◕ |
| 5 | Lumyna Global Debt Securitised UCITS | **-0,23%** | -0,35% | 4,04% | 1,43% | 3,12 | ◕ |
| 6 | iShares US Mortgage Backed Securities ETF | **-0,25%** | -0,32% | 4,15% | 1,38% | 3,31 | ● |
| 7 | Legg Mason WA US Mortgage-Backed Securities | **-0,55%** | -0,52% | 3,42% | 1,68% | 2,28 | ◕ |
| 8 | Asset Backed Securities Fund | **-0,67%** | -0,92% | 4,33% | 2,68% | 1,77 | - |
| 9 | Macquarie Absolute Return MBS | **-1,18%** | -1,11% | 0,64% | 2,45% | 0,43 | ◔ |
| 10 | BNP Paribas Flexi US Mortgage | **-1,26%** | -0,99% | 3,92% | 2,76% | 1,56 | ◑ |
| 11 | Ostrum Euro ABS IG | **-1,37%** | -1,16% | -0,06% | 2,44% | 0,14 | ◔ |
| 12 | NN L AAA ABS | **-1,39%** | -1,10% | 0,35% | 2,39% | 0,31 | ◕ |
| ... | | | | | | | |
| 48 | GemCap Semper Total Return | **-19,53%** | -14,86% | -13,27% | 29,67% | -0,04 | ◑ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

MVaR (95%) - 2 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Nova Lux Supply Chain Finance High I... | **0,31%** | 0,00% | 5,35% | 0,39% | 14,82 | ● |
| 2 | Credit Suisse Virtuoso Supply Chain Finance | **0,16%** | 0,00% | 3,27% | 0,24% | 15,99 | ● |
| 3 | Goldman Sachs US Mortgage Backed Securities | **-0,37%** | -0,35% | 6,37% | 1,83% | 3,69 | ◑ |
| 4 | Lumyna Global Debt Securitised UCITS | **-0,41%** | -0,44% | 5,86% | 1,94% | 3,22 | ◕ |
| 5 | iShares US Mortgage Backed Securities ETF | **-0,45%** | -0,50% | 5,83% | 2,06% | 3,02 | ● |
| 6 | Legg Mason WA US Mortgage-Backed Securities | **-0,52%** | -0,53% | 5,85% | 2,13% | 2,93 | ◕ |
| 7 | Erste Mortgage | **-0,68%** | -0,78% | 2,32% | 2,06% | 1,31 | ◕ |
| 8 | Asset Backed Securities Fund | **-0,77%** | -0,83% | 5,31% | 2,67% | 2,13 | - |
| 9 | Insight Liquid ABS | **-0,92%** | -0,69% | 1,42% | 1,71% | 1,05 | ● |
| 10 | Ostrum Euro ABS IG | **-0,96%** | -0,80% | 0,18% | 1,72% | 0,32 | ◔ |
| 11 | NN L AAA ABS | **-0,97%** | -0,77% | 0,37% | 1,68% | 0,44 | ◕ |
| 12 | BNP Paribas Flexi US Mortgage | **-1,02%** | -0,78% | 4,94% | 2,50% | 2,12 | ◑ |
| ... | | | | | | | |
| 45 | UniInstitutional Structured Credit High Yield | **-10,77%** | -9,32% | 0,22% | 20,03% | 0,03 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %  Top 25 %  Bottom 25 %

## Asset-Backed-Securities

MVaR (95%) - 3 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **0,17%** | 0,00% | 3,23% | 0,22% | 16,88 | ● |
| 2 | Goldman Sachs US Mortgage Backed Securities | **-0,65%** | -0,64% | 3,87% | 2,03% | 2,08 | ◑ |
| 3 | Insight Liquid ABS | **-0,71%** | -0,55% | 1,33% | 1,39% | 1,21 | ● |
| 4 | Legg Mason WA US Mortgage-Backed Securities | **-0,76%** | -0,77% | 3,49% | 2,23% | 1,72 | ◕ |
| 5 | iShares US Mortgage Backed Securities ETF | **-0,79%** | -0,80% | 3,36% | 2,26% | 1,64 | ● |
| 6 | Ostrum Euro ABS IG | **-0,79%** | -0,66% | 0,03% | 1,41% | 0,27 | ◔ |
| 7 | NN L AAA ABS | **-0,79%** | -0,65% | 0,05% | 1,37% | 0,30 | ◕ |
| 8 | Erste Mortgage | **-0,86%** | -0,96% | 0,30% | 2,08% | 0,32 | ◕ |
| 9 | Asset Backed Securities Fund | **-1,03%** | -1,12% | 2,23% | 2,76% | 0,94 | - |
| 10 | BNP Paribas Flexi US Mortgage | **-1,10%** | -0,95% | 2,64% | 2,47% | 1,21 | ◑ |
| 11 | BNPP Flexi I ABS Europe AAA | **-1,31%** | -1,07% | -0,01% | 2,25% | 0,15 | ◕ |
| ... | | | | | | | |
| 41 | UniInstitutional Structured Credit High Yield | **-8,48%** | -7,49% | 1,32% | 16,24% | 0,10 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %  Top 25 %  Bottom 25 %

## Asset-Backed-Securities

MVaR (95%) - 5 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Insight Liquid ABS | **-0,47%** | -0,40% | 1,51% | 1,10% | 1,66 | ● |
| 2 | NN L AAA ABS | **-0,57%** | -0,49% | 0,17% | 1,07% | 0,46 | ◕ |
| 3 | Ostrum Euro ABS IG | **-0,60%** | -0,50% | 0,54% | 1,14% | 0,75 | ◔ |
| 4 | Goldman Sachs US Mortgage Backed Securities | **-0,71%** | -0,68% | 3,12% | 1,97% | 1,75 | ◑ |
| 5 | Erste Mortgage | **-0,85%** | -0,91% | -0,06% | 1,91% | 0,14 | ◕ |
| 6 | BNPP Flexi I ABS Europe AAA | **-0,90%** | -0,80% | 0,33% | 1,75% | 0,37 | ◕ |
| 7 | BNP Paribas Flexi US Mortgage | **-1,07%** | -0,91% | 2,59% | 2,36% | 1,23 | ◑ |
| 8 | Asset Backed Securities Fund | **-1,19%** | -1,24% | 1,06% | 2,81% | 0,49 | - |
| ... | | | | | | | |
| 30 | UniInstitutional Structured Credit High Yield | **-6,08%** | -5,65% | 3,44% | 12,64% | 0,30 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Asset-Backed-Securities

MVaR (95%) - 10 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Ostrum Euro ABS IG | **-0,51%** | -0,47% | 1,50% | 1,25% | 1,12 | ◔ |
| 2 | Goldman Sachs US Mortgage Backed Securities | **-0,72%** | -0,65% | 3,30% | 1,95% | 1,65 | ◑ |
| 3 | BNP Paribas Flexi ABS Europe IG | **-0,79%** | -1,60% | 2,76% | 3,86% | 0,69 | ◕ |
| 4 | Amundi ABS | **-0,94%** | -0,89% | 2,86% | 2,37% | 1,18 | ◕ |
| 5 | Erste Mortgage | **-0,94%** | -0,97% | 0,71% | 2,18% | 0,28 | ◕ |
| 6 | UniInstitutional Short Term Credit | **-0,96%** | -1,02% | 1,74% | 2,45% | 0,67 | ● |
| 7 | GAM Multibond ABS | **-1,19%** | -1,16% | 2,16% | 2,82% | 0,73 | ◔ |
| 8 | Credit Suisse Lux Floating Rate Credit | **-1,30%** | -1,37% | 1,82% | 3,20% | 0,53 | ◕ |
| 9 | Asset Backed Securities Fund | **-1,32%** | -1,29% | 0,67% | 2,84% | 0,20 | - |
| 10 | MI TwentyFour Monument Bond | **-1,63%** | -1,39% | 3,02% | 3,46% | 0,84 | ● |
| 11 | Deka-EuroFlex Plus | **-1,77%** | -1,66% | 4,44% | 4,27% | 1,02 | ◔ |
| 12 | Ostrum Euro ABS Opportunities | **-1,77%** | -1,69% | 6,46% | 4,68% | 1,37 | ◔ |
| 13 | AB Mortgage Income | **-2,15%** | -3,42% | 2,53% | 7,70% | 0,32 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Worst Month - 1 Jahr

| | | Worst Month | Maximum Drawdown | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Nova Lux Supply Chain Finance High I... | **0,25%** | 0,00% | 5,62% | 0,52% | 11,74 | ● |
| 2 | Credit Suisse Virtuoso Supply Chain Finance | **0,13%** | 0,00% | 2,73% | 0,17% | 20,14 | ● |
| 3 | Goldman Sachs US Mortgage Backed Securities | **0,00%** | 0,00% | 5,15% | 1,38% | 4,04 | ◑ |
| 4 | Lumyna Global Debt Securitised UCITS | **-0,10%** | -0,10% | 4,04% | 1,43% | 3,12 | ◕ |
| 5 | iShares US Mortgage Backed Securities ETF | **-0,11%** | -0,11% | 4,15% | 1,38% | 3,31 | ● |
| 6 | Erste Mortgage | **-0,28%** | -0,81% | 1,04% | 1,72% | 0,83 | ◕ |
| 7 | Asset Backed Securities Fund | **-0,66%** | -1,04% | 4,33% | 2,68% | 1,77 | - |
| 8 | Legg Mason WA US Mortgage-Backed Securities | **-0,74%** | -0,74% | 3,42% | 1,68% | 2,28 | ◕ |
| 9 | Ostrum Euro ABS IG | **-1,43%** | -2,72% | -0,06% | 2,44% | 0,14 | ◔ |
| 10 | Macquarie Absolute Return MBS | **-1,48%** | -1,48% | 0,64% | 2,45% | 0,43 | ◔ |
| 11 | BNP Paribas Flexi US Mortgage | **-1,72%** | -1,72% | 3,92% | 2,76% | 1,56 | ◑ |
| 12 | NN L AAA ABS | **-1,96%** | -2,16% | 0,35% | 2,39% | 0,31 | ◕ |
| ... | | | | | | | |
| 48 | GemCap Semper Total Return | **-27,40%** | -27,40% | -13,27% | 29,67% | -0,04 | ◑ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Worst Month - 2 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Nova Lux Supply Chain Finance High I... | **0,25%** | 0,00% | 5,35% | 0,39% | 14,82 | ● |
| 2 | Credit Suisse Virtuoso Supply Chain Finance | **0,13%** | 0,00% | 3,27% | 0,24% | 15,99 | ● |
| 3 | Lumyna Global Debt Securitised UCITS | **-0,51%** | -0,51% | 5,86% | 1,94% | 3,22 | ◕ |
| 4 | iShares US Mortgage Backed Securities ETF | **-0,70%** | -0,70% | 5,83% | 2,06% | 3,02 | ● |
| 5 | Goldman Sachs US Mortgage Backed Securities | **-0,70%** | -0,70% | 6,37% | 1,83% | 3,69 | ◑ |
| 6 | Legg Mason WA US Mortgage-Backed Securities | **-0,74%** | -0,74% | 5,85% | 2,13% | 2,93 | ◕ |
| 7 | Asset Backed Securities Fund | **-0,84%** | -1,87% | 5,31% | 2,67% | 2,13 | - |
| 8 | Erste Mortgage | **-0,92%** | -0,92% | 2,32% | 2,06% | 1,31 | ◕ |
| 9 | Ostrum Euro ABS IG | **-1,43%** | -2,72% | 0,18% | 1,72% | 0,32 | ◔ |
| 10 | Macquarie Absolute Return MBS | **-1,48%** | -1,48% | 0,77% | 2,43% | 0,47 | ◔ |
| 11 | BNP Paribas Flexi US Mortgage | **-1,72%** | -1,72% | 4,94% | 2,50% | 2,12 | ◑ |
| 12 | NN L AAA ABS | **-1,96%** | -2,16% | 0,37% | 1,68% | 0,44 | ◕ |
| ... | | | | | | | |
| 45 | Legg Mason WA Structured Opportunities | **-22,53%** | -22,53% | -0,86% | 17,37% | -0,00 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Worst Month - 3 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **0,13%** | 0,00% | 3,23% | 0,22% | 16,88 | ● |
| 2 | Goldman Sachs US Mortgage Backed Securities | **-0,90%** | -1,84% | 3,87% | 2,03% | 2,08 | ◑ |
| 3 | Erste Mortgage | **-1,05%** | -4,51% | 0,30% | 2,08% | 0,32 | ◕ |
| 4 | Legg Mason WA US Mortgage-Backed Securities | **-1,13%** | -1,71% | 3,49% | 2,23% | 1,72 | ◕ |
| 5 | Asset Backed Securities Fund | **-1,17%** | -3,66% | 2,23% | 2,76% | 0,94 | - |
| 6 | iShares US Mortgage Backed Securities ETF | **-1,22%** | -2,10% | 3,36% | 2,26% | 1,64 | ● |
| 7 | Ostrum Euro ABS IG | **-1,43%** | -2,72% | 0,03% | 1,41% | 0,27 | ◔ |
| 8 | BNP Paribas Flexi US Mortgage | **-1,72%** | -2,97% | 2,64% | 2,47% | 1,21 | ◑ |
| 9 | NN L AAA ABS | **-1,96%** | -2,16% | 0,05% | 1,37% | 0,30 | ◕ |
| 10 | Insight Liquid ABS | **-2,05%** | -2,05% | 1,33% | 1,39% | 1,21 | ● |
| 11 | Ostrum Euro ABS Opportunities | **-3,11%** | -5,74% | 0,72% | 2,92% | 0,37 | ◔ |
| ... | | | | | | | |
| 41 | Legg Mason WA Structured Opportunities | **-22,53%** | -22,53% | 2,06% | 14,13% | 0,17 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Worst Month - 5 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Ostrum Euro ABS IG | **-1,43%** | -2,72% | 0,54% | 1,14% | 0,75 | ◔ |
| 2 | Erste Mortgage | **-1,48%** | -7,06% | -0,06% | 1,91% | 0,14 | ◕ |
| 3 | Goldman Sachs US Mortgage Backed Securities | **-1,51%** | -2,14% | 3,12% | 1,97% | 1,75 | ◑ |
| 4 | Asset Backed Securities Fund | **-1,89%** | -6,37% | 1,06% | 2,81% | 0,49 | - |
| 5 | NN L AAA ABS | **-1,96%** | -2,16% | 0,17% | 1,07% | 0,46 | ◕ |
| 6 | BNP Paribas Flexi US Mortgage | **-2,04%** | -3,16% | 2,59% | 2,36% | 1,23 | ◑ |
| 7 | Insight Liquid ABS | **-2,05%** | -2,05% | 1,51% | 1,10% | 1,66 | ● |
| 8 | Ostrum Euro ABS Opportunities | **-3,11%** | -5,74% | 1,23% | 2,63% | 0,59 | ◔ |
| ... | | | | | | | |
| 30 | AB Mortgage Income | **-21,73%** | -21,73% | 2,82% | 10,77% | 0,29 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

Absolut ranking

## Asset-Backed-Securities

Worst Month - 10 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Ostrum Euro ABS IG | **-1,43%** | -3,00% | 1,50% | 1,25% | 1,12 | ◔ |
| 2 | Goldman Sachs US Mortgage Backed Securities | **-1,51%** | -2,88% | 3,30% | 1,95% | 1,65 | ◑ |
| 3 | Erste Mortgage | **-2,09%** | -7,06% | 0,71% | 2,18% | 0,28 | ◕ |
| 4 | Asset Backed Securities Fund | **-2,38%** | -7,41% | 0,67% | 2,84% | 0,20 | - |
| 5 | Ostrum Euro ABS Opportunities | **-4,64%** | -12,94% | 6,46% | 4,68% | 1,37 | ◔ |
| 6 | Amundi ABS | **-4,72%** | -4,72% | 2,86% | 2,37% | 1,18 | ◕ |
| 7 | Deka-EuroFlex Plus | **-5,65%** | -10,09% | 4,44% | 4,27% | 1,02 | ◔ |
| 8 | GAM Multibond ABS | **-6,05%** | -6,62% | 2,16% | 2,82% | 0,73 | ◔ |
| 9 | UniInstitutional Short Term Credit | **-6,16%** | -6,16% | 1,74% | 2,45% | 0,67 | ● |
| 10 | MI TwentyFour Monument Bond | **-6,54%** | -6,91% | 3,02% | 3,46% | 0,84 | ● |
| 11 | BNP Paribas Flexi ABS Europe IG | **-7,29%** | -7,29% | 2,76% | 3,86% | 0,69 | ◕ |
| 12 | Credit Suisse Lux Floating Rate Credit | **-7,81%** | -8,53% | 1,82% | 3,20% | 0,53 | ◕ |
| 13 | AB Mortgage Income | **-21,73%** | -21,73% | 2,53% | 7,70% | 0,32 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Gain/Loss Ratio - 1 Jahr

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Nova Lux Supply Chain Finance High I... | **nd** | 0,00% | 5,62% | 0,52% | 11,74 | ● |
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **nd** | 0,00% | 2,73% | 0,17% | 20,14 | ● |
| 1 | Goldman Sachs US Mortgage Backed Securities | **nd** | 0,00% | 5,15% | 1,38% | 4,04 | ◑ |
| 4 | Lumyna Global Debt Securitised UCITS | **41,02** | -0,10% | 4,04% | 1,43% | 3,12 | ◕ |
| 5 | iShares US Mortgage Backed Securities ETF | **19,77** | -0,11% | 4,15% | 1,38% | 3,31 | ● |
| 6 | Legg Mason WA US Mortgage-Backed Securities | **5,34** | -0,74% | 3,42% | 1,68% | 2,28 | ◕ |
| 7 | Asset Backed Securities Fund | **4,06** | -1,04% | 4,33% | 2,68% | 1,77 | - |
| 8 | BNP Paribas Flexi US Mortgage | **2,82** | -1,72% | 3,92% | 2,76% | 1,56 | ◑ |
| 9 | Erste Mortgage | **1,98** | -0,81% | 1,04% | 1,72% | 0,83 | ◕ |
| 10 | European ABS Fund | **1,68** | -8,15% | 5,21% | 10,49% | 0,53 | ◔ |
| 11 | PIMCO GIS Mortgage Opportunities | **1,64** | -5,72% | 3,48% | 6,93% | 0,56 | ● |
| 12 | Insight Liquid ABS | **1,60** | -2,05% | 1,21% | 2,45% | 0,66 | ● |
| ... | | | | | | | |
| 48 | GemCap Semper Total Return | **0,66** | -27,40% | -13,27% | 29,67% | -0,04 | ◑ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Gain/Loss Ratio - 2 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Nova Lux Supply Chain Finance High I... | **nd** | 0,00% | 5,35% | 0,39% | 14,82 | ● |
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **nd** | 0,00% | 3,27% | 0,24% | 15,99 | ● |
| 3 | Goldman Sachs US Mortgage Backed Securities | **18,62** | -0,70% | 6,37% | 1,83% | 3,69 | ◑ |
| 4 | Lumyna Global Debt Securitised UCITS | **15,79** | -0,51% | 5,86% | 1,94% | 3,22 | ◕ |
| 5 | iShares US Mortgage Backed Securities ETF | **11,42** | -0,70% | 5,83% | 2,06% | 3,02 | ● |
| 6 | Legg Mason WA US Mortgage-Backed Securities | **9,43** | -0,74% | 5,85% | 2,13% | 2,93 | ◕ |
| 7 | Asset Backed Securities Fund | **4,71** | -1,87% | 5,31% | 2,67% | 2,13 | - |
| 8 | BNP Paribas Flexi US Mortgage | **3,92** | -1,72% | 4,94% | 2,50% | 2,12 | ◑ |
| 9 | Nordea US Total Return Bond | **2,72** | -5,29% | 5,00% | 4,74% | 1,13 | ◕ |
| 10 | Erste Mortgage | **2,55** | -0,92% | 2,32% | 2,06% | 1,31 | ◕ |
| 11 | Insight Liquid ABS | **2,30** | -2,05% | 1,42% | 1,71% | 1,05 | ● |
| 12 | Morgan Stanley IF Global Asset Backed Securities | **2,29** | -7,14% | 4,54% | 5,85% | 0,84 | ◕ |
| ... | | | | | | | |
| 45 | UniInstitutional Short Term Credit | **0,92** | -6,16% | -0,42% | 4,94% | -0,00 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Asset-Backed-Securities

Gain/Loss Ratio - 3 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Credit Suisse Virtuoso Supply Chain Finance | **nd** | 0,00% | 3,23% | 0,22% | 16,88 | ● |
| 2 | Goldman Sachs US Mortgage Backed Securities | **4,32** | -1,84% | 3,87% | 2,03% | 2,08 | ◑ |
| 3 | Legg Mason WA US Mortgage-Backed Securities | **3,32** | -1,71% | 3,49% | 2,23% | 1,72 | ◕ |
| 4 | iShares US Mortgage Backed Securities ETF | **3,12** | -2,10% | 3,36% | 2,26% | 1,64 | ● |
| 5 | Insight Liquid ABS | **2,81** | -2,05% | 1,33% | 1,39% | 1,21 | ● |
| 6 | European ABS Fund | **2,42** | -8,15% | 4,40% | 6,11% | 0,78 | ◔ |
| 7 | Allianz Short Duration Global Real Estate Bond | **2,38** | -5,78% | 2,69% | 4,00% | 0,76 | ◔ |
| 8 | PIMCO GIS Mortgage Opportunities | **2,37** | -5,72% | 2,84% | 3,95% | 0,81 | ● |
| 9 | Morgan Stanley IF Global Asset Backed Securities | **2,31** | -7,14% | 3,63% | 4,82% | 0,83 | ◕ |
| 10 | Nordea US Total Return Bond | **2,17** | -5,29% | 3,19% | 4,02% | 0,88 | ◕ |
| 11 | BNP Paribas Flexi US Mortgage | **2,15** | -2,97% | 2,64% | 2,47% | 1,21 | ◑ |
| ... | | | | | | | |
| 41 | Eurizon Securitized Bond | **0,91** | -5,16% | -0,26% | 3,27% | 0,03 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Asset-Backed-Securities

Gain/Loss Ratio - 5 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | European ABS Fund | **4,12** | -8,15% | 6,68% | 5,34% | 1,31 | |
| 2 | Insight Liquid ABS | **4,09** | -2,05% | 1,51% | 1,10% | 1,66 | |
| 3 | Goldman Sachs US Mortgage Backed Securities | **3,37** | -2,14% | 3,12% | 1,97% | 1,75 | |
| 4 | Morgan Stanley IF Global Asset Backed Securities | **3,05** | -7,14% | 4,44% | 3,98% | 1,20 | |
| 5 | HSBC GIF Global Investment Grade Securitised Cred... | **2,80** | -7,93% | 3,27% | 4,05% | 0,89 | |
| 6 | Allianz Short Duration Global Real Estate Bond | **2,78** | -5,78% | 2,32% | 3,11% | 0,85 | |
| 7 | Insight High Grade ABS | **2,35** | -5,84% | 2,19% | 3,14% | 0,80 | |
| 8 | BNP Paribas Flexi US Mortgage | **2,27** | -3,16% | 2,59% | 2,36% | 1,23 | |
| ... | | | | | | | |
| 30 | Erste Mortgage | **0,98** | -7,06% | -0,06% | 1,91% | 0,14 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %  Top 25 %  Bottom 25 %

## Asset-Backed-Securities

### Gain/Loss Ratio - 10 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Amundi ABS | **3,84** | -4,72% | 2,86% | 2,37% | 1,18 | ◕ |
| 2 | Goldman Sachs US Mortgage Backed Securities | **3,58** | -2,88% | 3,30% | 1,95% | 1,65 | ◑ |
| 3 | Ostrum Euro ABS Opportunities | **3,39** | -12,94% | 6,46% | 4,68% | 1,37 | ◔ |
| 4 | Ostrum Euro ABS IG | **2,89** | -3,00% | 1,50% | 1,25% | 1,12 | ◔ |
| 5 | Deka-EuroFlex Plus | **2,88** | -10,09% | 4,44% | 4,27% | 1,02 | ◔ |
| 6 | GAM Multibond ABS | **2,55** | -6,62% | 2,16% | 2,82% | 0,73 | ◔ |
| 7 | BNP Paribas Flexi ABS Europe IG | **2,52** | -7,29% | 2,76% | 3,86% | 0,69 | ◕ |
| 8 | UniInstitutional Short Term Credit | **2,48** | -6,16% | 1,74% | 2,45% | 0,67 | ● |
| 9 | MI TwentyFour Monument Bond | **2,30** | -6,91% | 3,02% | 3,46% | 0,84 | ● |
| 10 | Credit Suisse Lux Floating Rate Credit | **2,12** | -8,53% | 1,82% | 3,20% | 0,53 | ◕ |
| 11 | AB Mortgage Income | **1,93** | -21,73% | 2,53% | 7,70% | 0,32 | ● |
| 12 | Erste Mortgage | **1,31** | -7,06% | 0,71% | 2,18% | 0,28 | ◕ |
| 13 | Asset Backed Securities Fund | **1,20** | -7,41% | 0,67% | 2,84% | 0,20 | - |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

**Covered Bonds Europe**

Top 25 % Asset Manager

## Kurzüberblick

**Top-Fonds** Performance & AuM: Covered Bonds Europe

## Top Quartile

| | | | | | | |
|---|---|---|---|---|---|---|
| Rendite | YtD | 1J. | 2J. | 3J. | 5J. | 10J. |
| Standard Deviation | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Sharpe Ratio | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Maximum Drawdown | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Value at Risk | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Modified Value at Risk | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Worst Month | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Gain/Loss Ratio | | 1J. | 2J. | 3J. | 5J. | 10J. |

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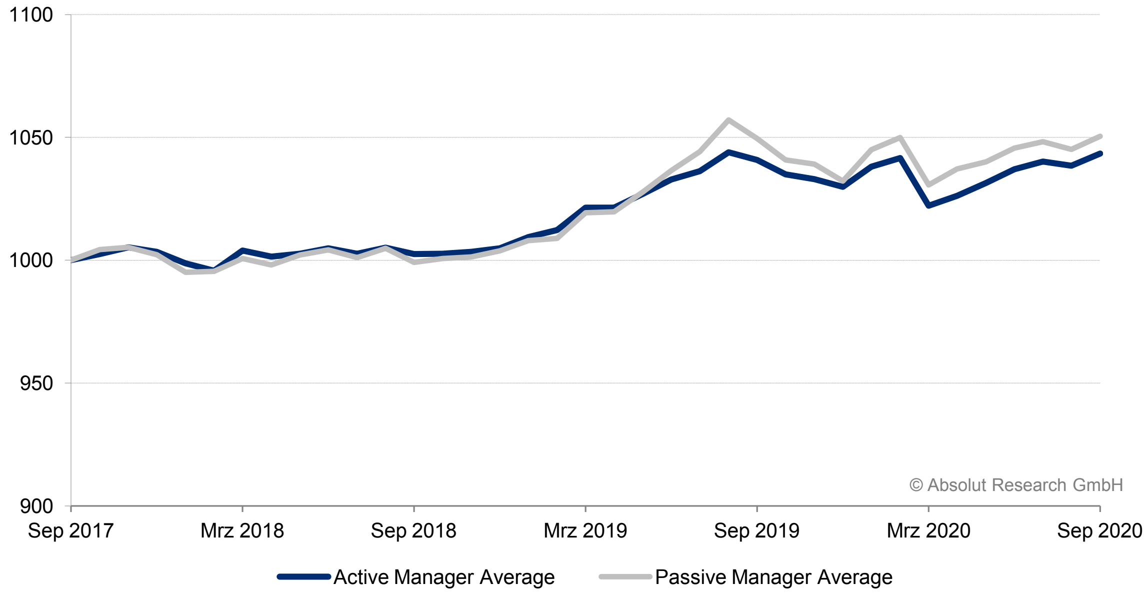
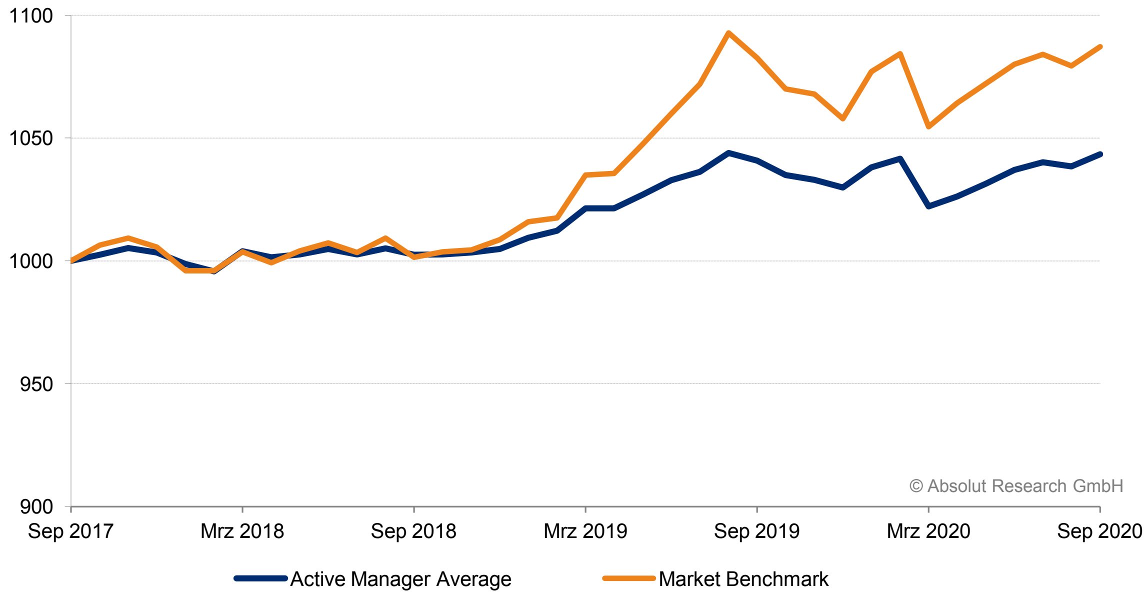
## Covered Bonds Europe

1 Active Manager Performance I (Covered Bonds Europe)

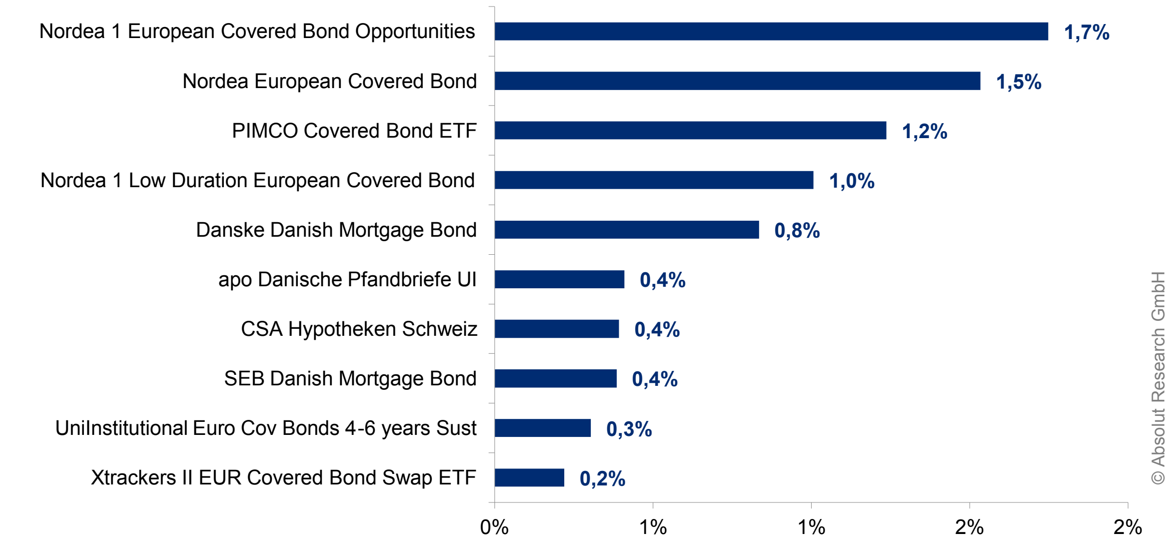



2 Active Manager Performance II (Covered Bonds Europe)

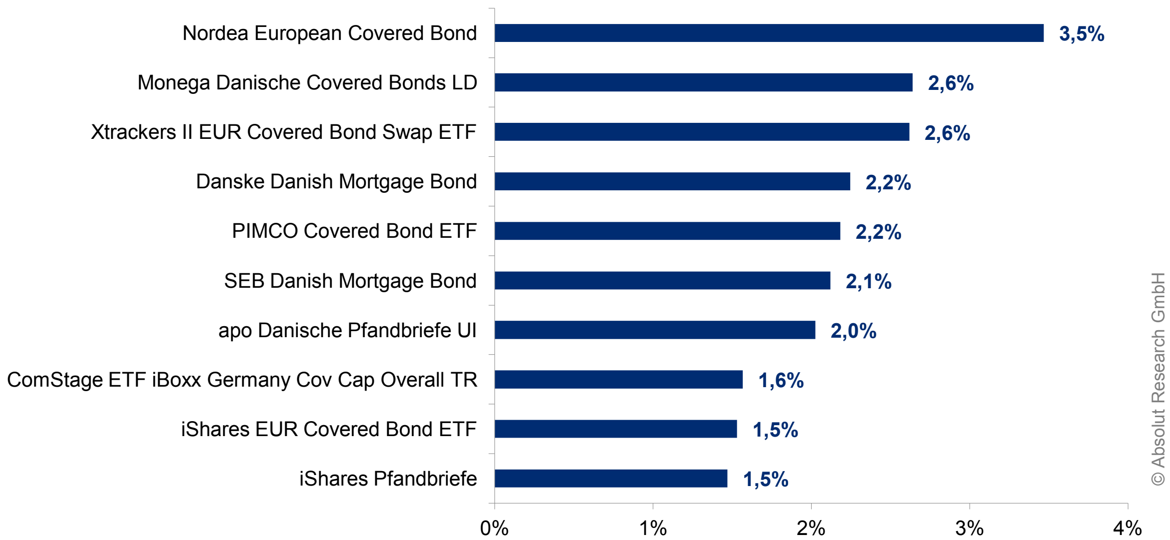


# Covered Bonds Europe

3 **Rendite 12 Monate - Top Fonds** (Covered Bonds Europe)



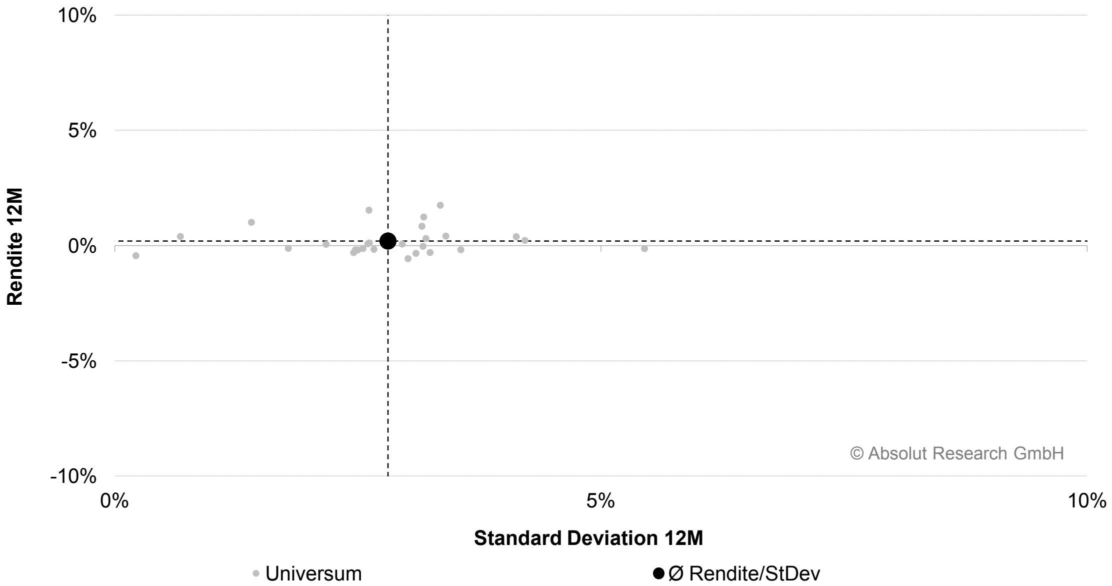

4 **Rendite 36 Monate - Top Fonds** (Covered Bonds Europe)



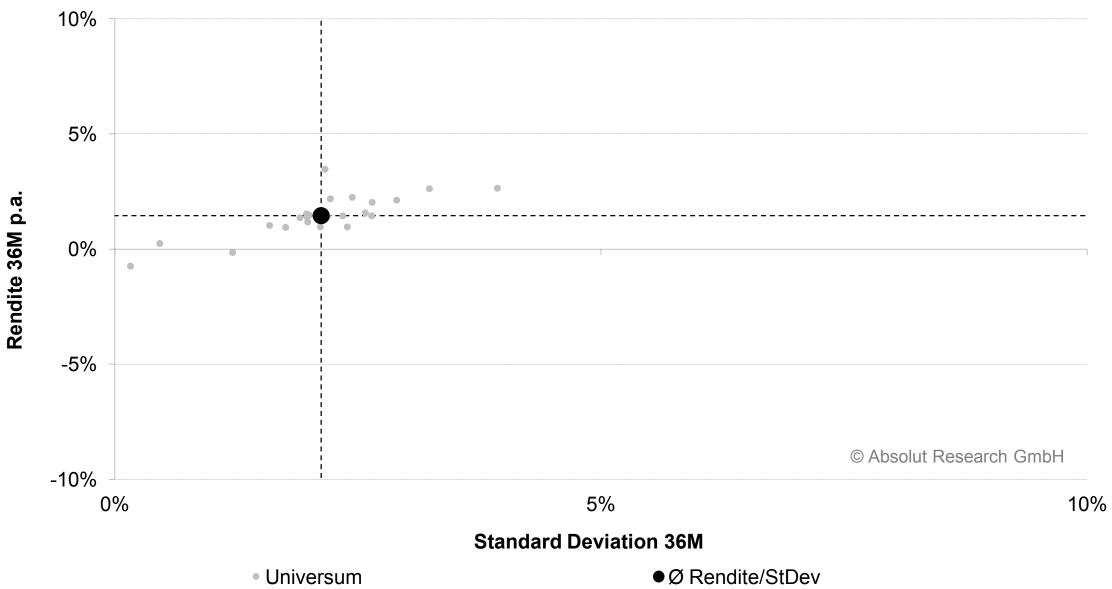
Absolut ranking

## Covered Bonds Europe

5 **Risiko Rendite 12 Monate** (Covered Bonds Europe)

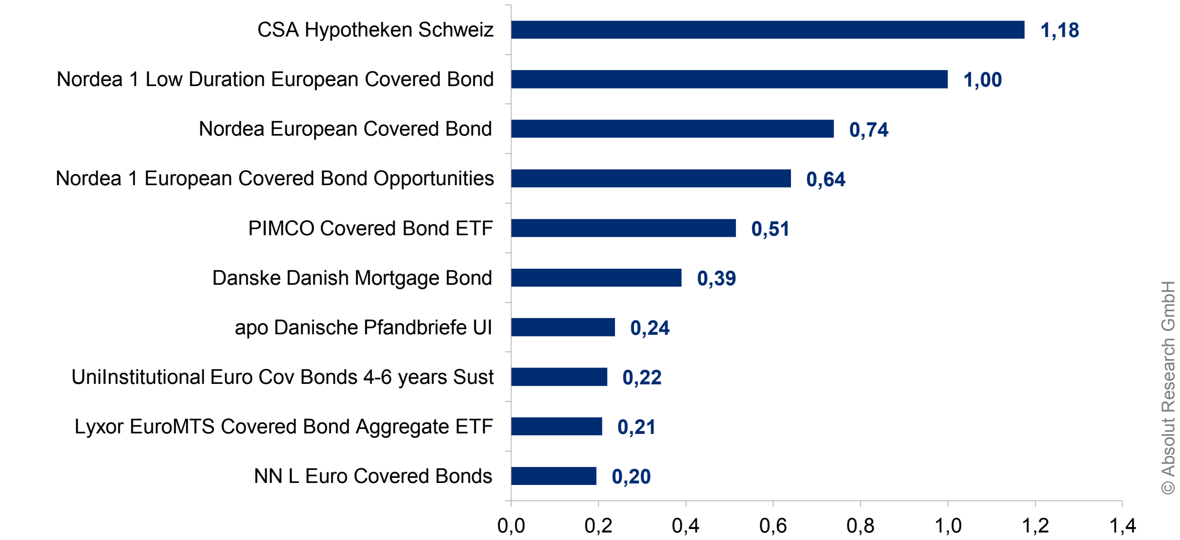



6 **Risiko Rendite 36 Monate** (Covered Bonds Europe)

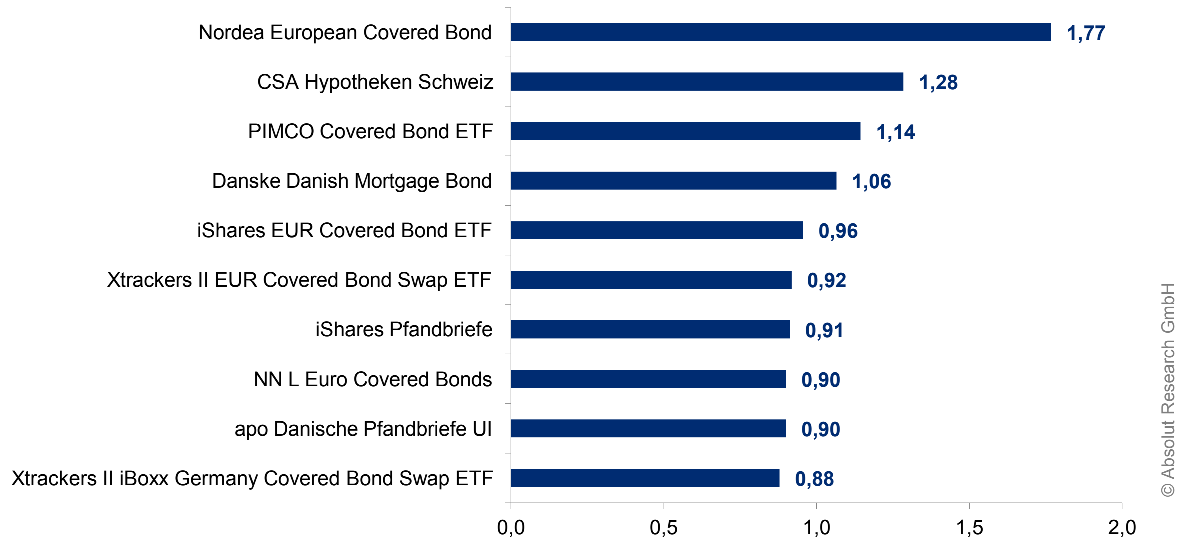


## Covered Bonds Europe

7 **Sharpe Ratio 12 Monate - Top Fonds** (Covered Bonds Europe)

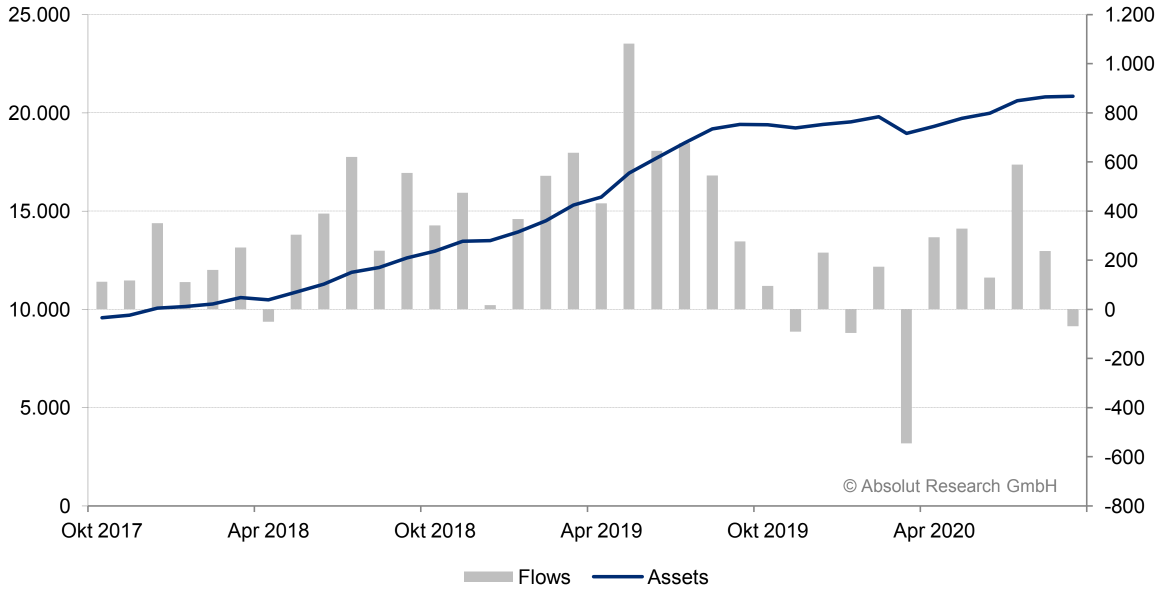



8 **Sharpe Ratio 36 Monate - Top Fonds** (Covered Bonds Europe)

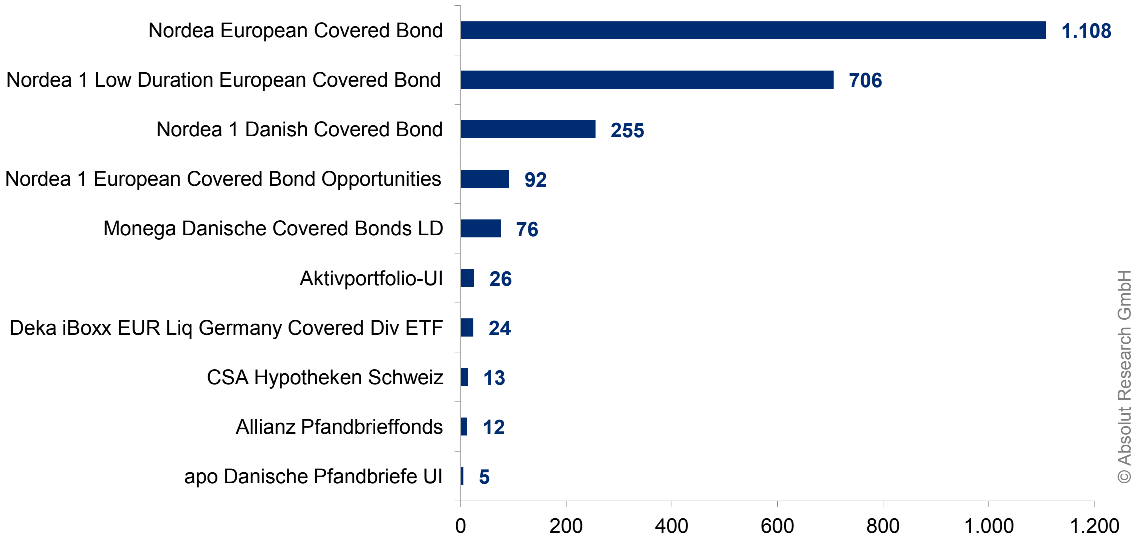


# Covered Bonds Europe

## 9 Asset under Management Mio. € (Covered Bonds Europe)

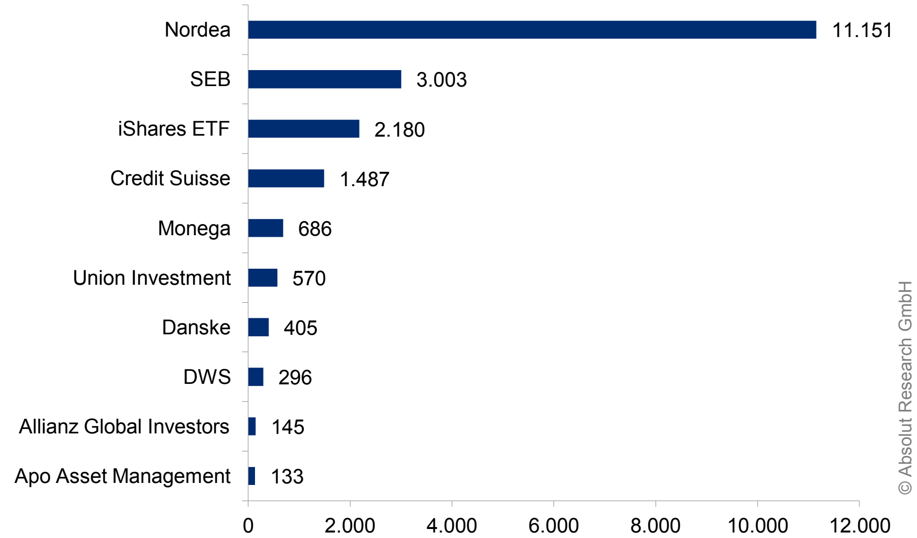



## 10 Nettomittelflüsse in Mio € 12 Monate - Top Funds (Covered Bonds Europe)

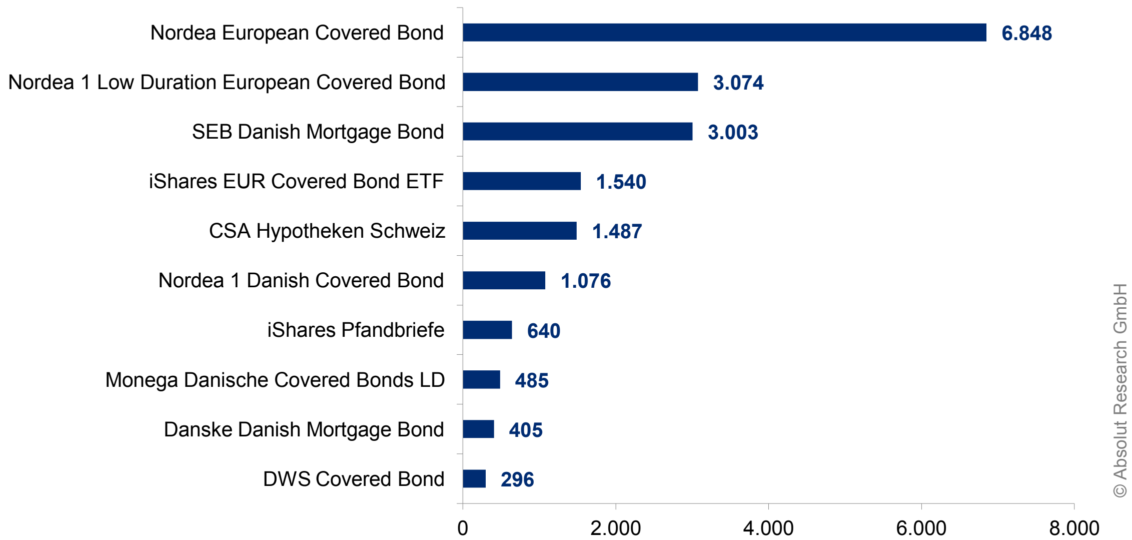


## Covered Bonds Europe

11 **Verwaltetes Vermögen in Mio € - Top Anbieter** (Covered Bonds Europe)

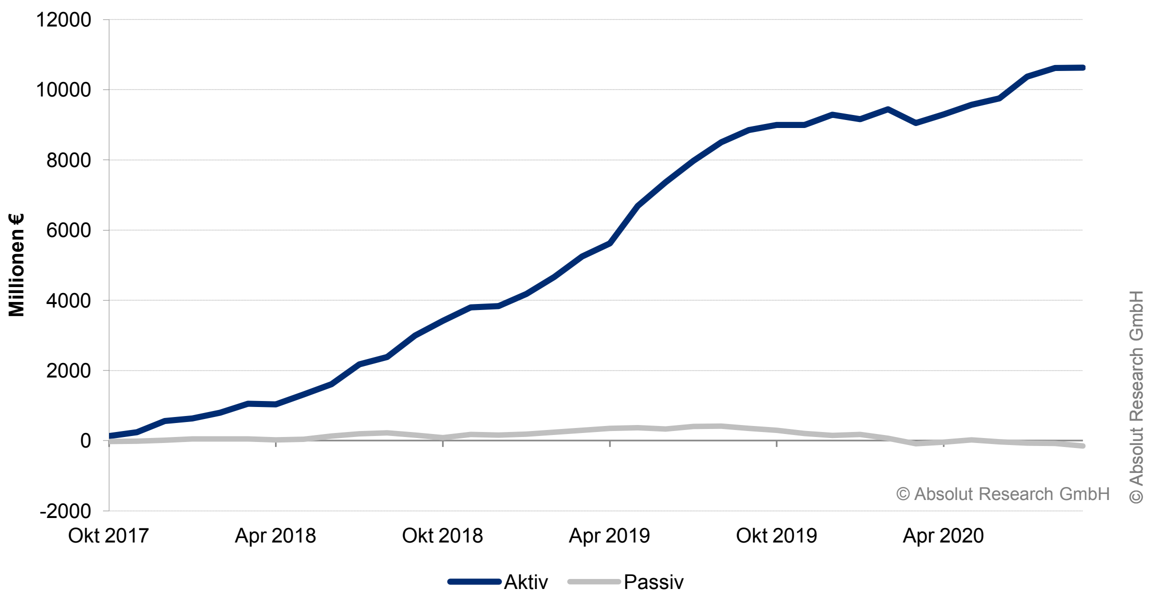



12 **Verwaltetes Vermögen in Mio € - Top Fonds** (Covered Bonds Europe)

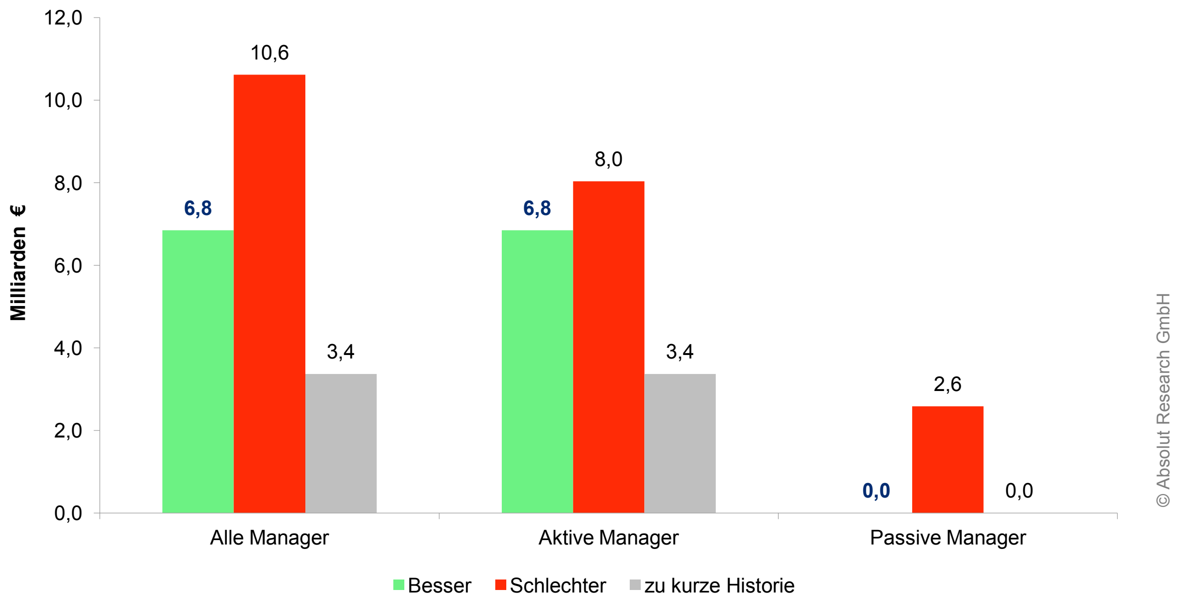


## Covered Bonds Europe

13 **Kumulierte Nettomittelflüsse** (Covered Bonds Europe)

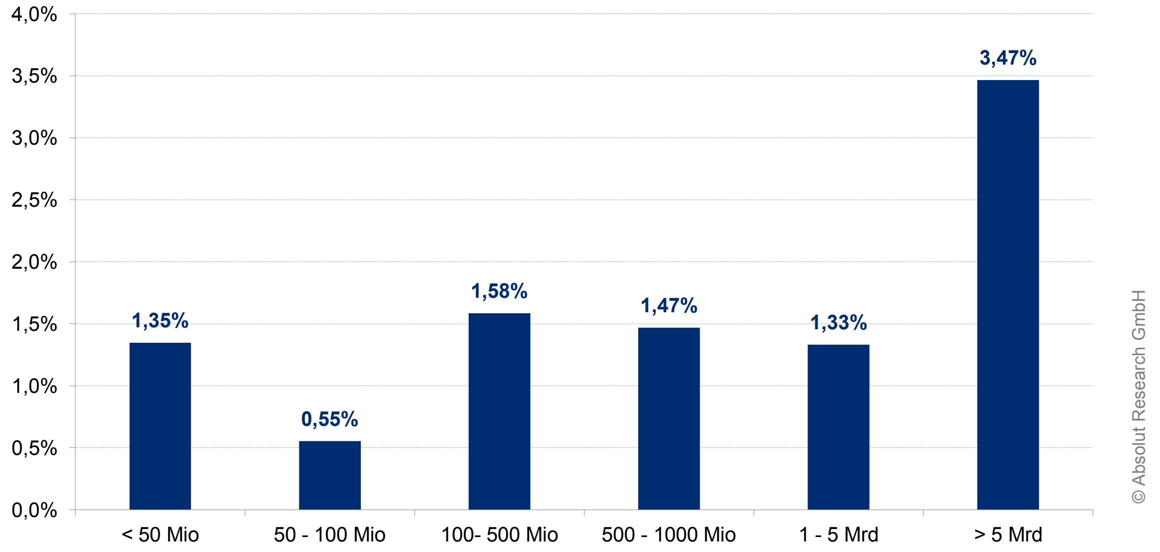



14 **Volumengewichtete Rendite vs. Benchmark** (Covered Bonds Europe)

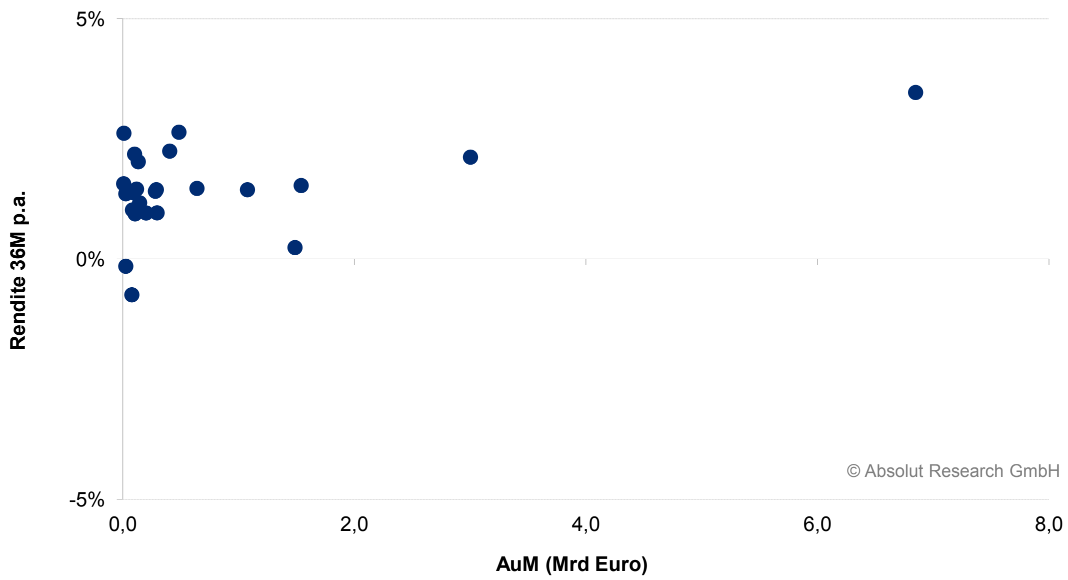


## Covered Bonds Europe

15 **Fondsgröße und mittlere Rendite 36 Monate** (Covered Bonds Europe)




16 **Rendite und Fondsgröße** (Covered Bonds Europe)



## Covered Bonds Europe

Rendite Year to Date - 1 Jahr

| | | Year to Date | LM | Rendite | Worst Month | StDev. | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Nordea European Covered Bond | **3,18%** | 0,59% | 1,53% | -1,06% | 2,61% | |
| 2 | Xtrackers II EUR Covered Bond Swap ETF | **2,62%** | 0,72% | 0,22% | -2,76% | 4,22% | |
| 3 | PIMCO Covered Bond ETF | **2,19%** | 0,71% | 1,24% | -2,34% | 3,18% | |
| 4 | Nordea 1 European Covered Bond Opportunities | **2,04%** | 0,28% | 1,75% | -1,66% | 3,35% | |
| 5 | Danske Danish Mortgage Bond | **1,99%** | 1,10% | 0,83% | -2,18% | 3,16% | |
| 6 | Monega Danische Covered Bonds LD | **1,90%** | 0,79% | -0,14% | -4,12% | 5,45% | |
| 7 | ComStage ETF iBoxx Germany Cov Cap Overall TR ... | **1,90%** | 0,51% | -0,30% | -1,85% | 3,24% | |
| ... | | | | | | | |
| 27 | Aktivportfolio-UI | **-0,16%** | 0,02% | -0,44% | -0,13% | 0,22% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Rendite - 1 Jahr

| | | Rendite | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Nordea 1 European Covered Bond Opportunities | **1,75%** | 3,35% | 0,64 | -1,44% | -3,01% | |
| 2 | Nordea European Covered Bond | **1,53%** | 2,61% | 0,74 | -1,11% | -1,60% | |
| 3 | PIMCO Covered Bond ETF | **1,24%** | 3,18% | 0,51 | -1,40% | -2,34% | |
| 4 | Nordea 1 Low Duration European Covered Bond | **1,01%** | 1,40% | 1,00 | -0,58% | -0,96% | |
| 5 | Danske Danish Mortgage Bond | **0,83%** | 3,16% | 0,39 | -1,43% | -2,18% | |
| 6 | apo Danische Pfandbriefe UI | **0,41%** | 3,40% | 0,24 | -1,58% | -2,54% | |
| 7 | CSA Hypotheken Schweiz | **0,39%** | 0,67% | 1,18 | -0,29% | -0,47% | |
| ... | | | | | | | |
| 27 | DWS Covered Bond | **-0,57%** | 3,01% | -0,00 | -1,48% | -2,31% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Rendite p.a. - 2 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Nordea European Covered Bond | **4,45%** | 2,43% | 1,98 | -0,79% | -1,93% | |
| 2 | Xtrackers II EUR Covered Bond Swap ETF | **3,99%** | 3,67% | 1,19 | -1,41% | -3,61% | |
| 3 | PIMCO Covered Bond ETF | **3,18%** | 2,57% | 1,38 | -0,96% | -2,34% | |
| 4 | Monega Danische Covered Bonds LD | **3,15%** | 4,28% | 0,82 | -1,76% | -4,53% | |
| 5 | BayernInvest Euro Covered Bond | **2,66%** | 2,61% | 1,16 | -1,02% | -3,07% | |
| 6 | UniInstitutional Euro Cov Bonds 4-6 years Sust | **2,66%** | 2,63% | 1,15 | -1,03% | -2,70% | |
| 7 | ComStage ETF iBoxx Germany Cov Cap Overall TR ... | **2,61%** | 2,86% | 1,04 | -1,14% | -3,01% | |
| ... | | | | | | | |
| 26 | Aktivportfolio-UI | **-0,64%** | 0,18% | -0,00 | -0,14% | -1,32% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Rendite p.a. - 3 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Nordea European Covered Bond | **3,47%** | 2,16% | 1,77 | -0,74% | -1,93% | |
| 2 | Monega Danische Covered Bonds LD | **2,64%** | 3,93% | 0,76 | -1,64% | -4,53% | |
| 3 | Xtrackers II EUR Covered Bond Swap ETF | **2,62%** | 3,24% | 0,92 | -1,32% | -3,61% | |
| 4 | Danske Danish Mortgage Bond | **2,25%** | 2,44% | 1,06 | -0,97% | -2,18% | |
| 5 | PIMCO Covered Bond ETF | **2,18%** | 2,22% | 1,14 | -0,87% | -2,34% | |
| 6 | SEB Danish Mortgage Bond | **2,12%** | 2,90% | 0,85 | -1,20% | -3,10% | |
| ... | | | | | | | |
| 24 | Aktivportfolio-UI | **-0,74%** | 0,16% | -0,00 | -0,14% | -2,27% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Rendite p.a. - 5 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Nordea European Covered Bond | **3,15%** | 2,09% | 1,66 | -0,73% | -1,93% | ● |
| 2 | SEB Danish Mortgage Bond | **2,91%** | 2,83% | 1,14 | -1,10% | -3,10% | ● |
| 3 | Danske Danish Mortgage Bond | **2,86%** | 2,40% | 1,32 | -0,90% | -2,18% | ◕ |
| 4 | Nordea 1 Danish Covered Bond | **2,43%** | 2,44% | 1,13 | -0,96% | -3,38% | ● |
| 5 | PIMCO Covered Bond ETF | **2,26%** | 2,00% | 1,29 | -0,76% | -2,34% | ◑ |
| 6 | Monega Daenische Covered Bonds | **2,08%** | 2,28% | 1,05 | -0,91% | -2,66% | ◕ |
| ... | | | | | | | |
| 22 | Aktivportfolio-UI | **-0,73%** | 0,23% | -0,00 | -0,17% | -3,73% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Rendite p.a. - 10 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SEB Danish Mortgage Bond | **3,09%** | 3,07% | 0,98 | -1,20% | -3,78% | |
| 2 | UniInstitutional Euro Cov Bonds 4-6 years Sust | **3,06%** | 2,84% | 1,05 | -1,09% | -3,51% | |
| 3 | Allianz Pfandbrieffonds | **2,96%** | 2,36% | 1,23 | -0,87% | -2,86% | |
| 4 | iShares EUR Covered Bond ETF | **2,94%** | 2,34% | 1,22 | -0,86% | -3,31% | |
| 5 | DWS Covered Bond | **2,64%** | 2,57% | 0,99 | -1,00% | -3,30% | |
| 6 | Nordea 1 Danish Covered Bond | **2,39%** | 2,87% | 0,80 | -1,16% | -4,09% | |
| 7 | Lyxor EuroMTS Covered Bond Aggregate ETF | **2,37%** | 2,29% | 1,00 | -0,89% | -3,36% | |
| 8 | Deka iBoxx EUR Liq Germany Covered Div ETF | **1,88%** | 1,98% | 0,91 | -0,78% | -2,72% | |
| 9 | Xtrackers II iBoxx Germany Covered Bond Swap ETF... | **1,85%** | 1,76% | 1,00 | -0,68% | -2,36% | |
| 10 | iShares Pfandbriefe | **1,84%** | 1,69% | 1,04 | -0,65% | -2,33% | |
| 11 | ComStage ETF iBoxx Germany Cov Cap Overall TR ... | **1,78%** | 2,11% | 0,80 | -0,85% | -3,38% | |
| 12 | Amundi LCR Covered Bond Europe | **1,06%** | 1,31% | 0,74 | -0,53% | -2,72% | |
| 13 | Aktivportfolio-UI | **0,91%** | 1,61% | 0,52 | -0,69% | -4,10% | |
| 14 | CSA Hypotheken Schweiz | **0,70%** | 0,51% | 1,24 | -0,18% | -0,54% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

StDev. - 1 Jahr

| | | StDev. | Rendite | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **0,22%** | -0,44% | -0,00 | -0,14% | -0,49% | |
| 2 | CSA Hypotheken Schweiz | **0,67%** | 0,39% | 1,18 | -0,29% | -0,47% | |
| 3 | Nordea 1 Low Duration European Covered Bond | **1,40%** | 1,01% | 1,00 | -0,58% | -0,96% | |
| 4 | Amundi LCR Covered Bond Europe | **1,78%** | -0,12% | 0,15 | -0,86% | -1,60% | |
| 5 | Lyxor EuroMTS Covered Bond Aggregate ETF | **2,17%** | 0,05% | 0,21 | -1,03% | -1,49% | |
| 6 | Deka iBoxx EUR Liq Germany Covered Div ETF | **2,46%** | -0,31% | 0,04 | -1,19% | -1,72% | |
| 7 | BNP Paribas Euro Covered Bond | **2,47%** | -0,19% | 0,08 | -1,19% | -1,77% | |
| ... | | | | | | | |
| 27 | Monega Danische Covered Bonds LD | **5,45%** | -0,14% | 0,05 | -2,59% | -4,12% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

StDev. - 2 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **0,18%** | -0,64% | -0,00 | -0,14% | -1,32% | |
| 2 | CSA Hypotheken Schweiz | **0,54%** | 0,29% | 1,22 | -0,23% | -0,47% | |
| 3 | Nordea 1 Low Duration European Covered Bond | **1,17%** | 1,90% | 1,93 | -0,40% | -0,96% | |
| 4 | Amundi LCR Covered Bond Europe | **1,35%** | 0,31% | 0,51 | -0,61% | -1,68% | |
| 5 | Lyxor EuroMTS Covered Bond Aggregate ETF | **1,80%** | 1,64% | 1,12 | -0,72% | -2,02% | |
| 6 | BNP Paribas Euro Covered Bond | **2,05%** | 1,58% | 0,95 | -0,84% | -2,36% | |
| 7 | NN L Euro Covered Bonds | **2,17%** | 2,04% | 1,11 | -0,86% | -2,28% | |
| ... | | | | | | | |
| 26 | Monega Danische Covered Bonds LD | **4,28%** | 3,15% | 0,82 | -1,76% | -4,53% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

StDev. - 3 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **0,16%** | -0,74% | -0,00 | -0,14% | -2,27% | |
| 2 | CSA Hypotheken Schweiz | **0,46%** | 0,24% | 1,28 | -0,20% | -0,47% | |
| 3 | Amundi LCR Covered Bond Europe | **1,21%** | -0,15% | 0,17 | -0,59% | -2,19% | |
| 4 | Lyxor EuroMTS Covered Bond Aggregate ETF | **1,59%** | 1,02% | 0,86 | -0,67% | -2,02% | |
| 5 | BNP Paribas Euro Covered Bond | **1,76%** | 0,94% | 0,74 | -0,76% | -2,36% | |
| 6 | NN L Euro Covered Bonds | **1,90%** | 1,36% | 0,90 | -0,79% | -2,28% | |
| ... | | | | | | | |
| 24 | Monega Danische Covered Bonds LD | **3,93%** | 2,64% | 0,76 | -1,64% | -4,53% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

StDev. - 5 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **0,23%** | -0,73% | -0,00 | -0,17% | -3,73% | ◔ |
| 2 | CSA Hypotheken Schweiz | **0,40%** | 0,33% | 1,61 | -0,16% | -0,47% | ● |
| 3 | Amundi LCR Covered Bond Europe | **1,03%** | -0,01% | 0,30 | -0,49% | -2,47% | ◔ |
| 4 | Lyxor EuroMTS Covered Bond Aggregate ETF | **1,56%** | 1,00% | 0,84 | -0,66% | -2,02% | ◑ |
| 5 | BNP Paribas Euro Covered Bond | **1,72%** | 0,86% | 0,69 | -0,74% | -2,36% | ◑ |
| 6 | Xtrackers II iBoxx Germany Covered Bond Swap ETF... | **1,84%** | 0,98% | 0,71 | -0,79% | -2,36% | ◔ |
| ... | | | | | | | |
| 22 | Xtrackers II EUR Covered Bond Swap ETF | **2,97%** | 2,03% | 0,79 | -1,24% | -3,61% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

Absolut ranking

## Covered Bonds Europe

StDev. - 10 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **0,51%** | 0,70% | 1,24 | -0,18% | -0,54% | ● |
| 2 | Amundi LCR Covered Bond Europe | **1,31%** | 1,06% | 0,74 | -0,53% | -2,72% | ◔ |
| 3 | Aktivportfolio-UI | **1,61%** | 0,91% | 0,52 | -0,69% | -4,10% | ◔ |
| 4 | iShares Pfandbriefe | **1,69%** | 1,84% | 1,04 | -0,65% | -2,33% | ● |
| 5 | Xtrackers II iBoxx Germany Covered Bond Swap ETF... | **1,76%** | 1,85% | 1,00 | -0,68% | -2,36% | ◔ |
| 6 | Deka iBoxx EUR Liq Germany Covered Div ETF | **1,98%** | 1,88% | 0,91 | -0,78% | -2,72% | ◑ |
| 7 | ComStage ETF iBoxx Germany Cov Cap Overall TR ... | **2,11%** | 1,78% | 0,80 | -0,85% | -3,38% | ◔ |
| 8 | Lyxor EuroMTS Covered Bond Aggregate ETF | **2,29%** | 2,37% | 1,00 | -0,89% | -3,36% | ◑ |
| 9 | iShares EUR Covered Bond ETF | **2,34%** | 2,94% | 1,22 | -0,86% | -3,31% | ● |
| 10 | Allianz Pfandbrieffonds | **2,36%** | 2,96% | 1,23 | -0,87% | -2,86% | ◑ |
| 11 | DWS Covered Bond | **2,57%** | 2,64% | 0,99 | -1,00% | -3,30% | ◕ |
| 12 | UniInstitutional Euro Cov Bonds 4-6 years Sust | **2,84%** | 3,06% | 1,05 | -1,09% | -3,51% | ◕ |
| 13 | Nordea 1 Danish Covered Bond | **2,87%** | 2,39% | 0,80 | -1,16% | -4,09% | ● |
| 14 | SEB Danish Mortgage Bond | **3,07%** | 3,09% | 0,98 | -1,20% | -3,78% | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Sharpe Ratio - 1 Jahr

| | | Sharpe Ratio | Rendite | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **1,18** | 0,39% | 0,67% | -0,29% | -0,47% | ● |
| 2 | Nordea 1 Low Duration European Covered Bond | **1,00** | 1,01% | 1,40% | -0,58% | -0,96% | ● |
| 3 | Nordea European Covered Bond | **0,74** | 1,53% | 2,61% | -1,11% | -1,60% | ● |
| 4 | Nordea 1 European Covered Bond Opportunities | **0,64** | 1,75% | 3,35% | -1,44% | -3,01% | ◕ |
| 5 | PIMCO Covered Bond ETF | **0,51** | 1,24% | 3,18% | -1,40% | -2,34% | ◑ |
| 6 | Danske Danish Mortgage Bond | **0,39** | 0,83% | 3,16% | -1,43% | -2,18% | ◕ |
| 7 | apo Danische Pfandbriefe UI | **0,24** | 0,41% | 3,40% | -1,58% | -2,54% | ◑ |
| ... | | | | | | | |
| 27 | DWS Covered Bond | **-0,00** | -0,57% | 3,01% | -1,48% | -2,31% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Sharpe Ratio - 2 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Nordea European Covered Bond | **1,98** | 4,45% | 2,43% | -0,79% | -1,93% | ● |
| 2 | Nordea 1 Low Duration European Covered Bond | **1,93** | 1,90% | 1,17% | -0,40% | -0,96% | ● |
| 3 | PIMCO Covered Bond ETF | **1,38** | 3,18% | 2,57% | -0,96% | -2,34% | ◑ |
| 4 | CSA Hypotheken Schweiz | **1,22** | 0,29% | 0,54% | -0,23% | -0,47% | ● |
| 5 | iShares EUR Covered Bond ETF | **1,20** | 2,32% | 2,25% | -0,87% | -2,29% | ● |
| 6 | Xtrackers II EUR Covered Bond Swap ETF | **1,19** | 3,99% | 3,67% | -1,41% | -3,61% | ◔ |
| 7 | Danske Danish Mortgage Bond | **1,17** | 2,53% | 2,47% | -0,96% | -2,18% | ◕ |
| ... | | | | | | | |
| 26 | Aktivportfolio-UI | **-0,00** | -0,64% | 0,18% | -0,14% | -1,32% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Sharpe Ratio - 3 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Nordea European Covered Bond | **1,77** | 3,47% | 2,16% | -0,74% | -1,93% | ● |
| 2 | CSA Hypotheken Schweiz | **1,28** | 0,24% | 0,46% | -0,20% | -0,47% | ● |
| 3 | PIMCO Covered Bond ETF | **1,14** | 2,18% | 2,22% | -0,87% | -2,34% | ◑ |
| 4 | Danske Danish Mortgage Bond | **1,06** | 2,25% | 2,44% | -0,97% | -2,18% | ◕ |
| 5 | iShares EUR Covered Bond ETF | **0,96** | 1,53% | 1,97% | -0,81% | -2,29% | ● |
| 6 | Xtrackers II EUR Covered Bond Swap ETF | **0,92** | 2,62% | 3,24% | -1,32% | -3,61% | ◔ |
| ... | | | | | | | |
| 24 | Aktivportfolio-UI | **-0,00** | -0,74% | 0,16% | -0,14% | -2,27% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10% Top 25% Bottom 25%

## Covered Bonds Europe

Sharpe Ratio - 5 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Nordea European Covered Bond | **1,66** | 3,15% | 2,09% | -0,73% | -1,93% | ● |
| 2 | CSA Hypotheken Schweiz | **1,61** | 0,33% | 0,40% | -0,16% | -0,47% | ● |
| 3 | Danske Danish Mortgage Bond | **1,32** | 2,86% | 2,40% | -0,90% | -2,18% | ◕ |
| 4 | PIMCO Covered Bond ETF | **1,29** | 2,26% | 2,00% | -0,76% | -2,34% | ◑ |
| 5 | SEB Danish Mortgage Bond | **1,14** | 2,91% | 2,83% | -1,10% | -3,10% | ● |
| 6 | Nordea 1 Danish Covered Bond | **1,13** | 2,43% | 2,44% | -0,96% | -3,38% | ● |
| ... | | | | | | | |
| 22 | Aktivportfolio-UI | **-0,00** | -0,73% | 0,23% | -0,17% | -3,73% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Covered Bonds Europe

Sharpe Ratio - 10 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **1,24** | 0,70% | 0,51% | -0,18% | -0,54% | ● |
| 2 | Allianz Pfandbrieffonds | **1,23** | 2,96% | 2,36% | -0,87% | -2,86% | ◑ |
| 3 | iShares EUR Covered Bond ETF | **1,22** | 2,94% | 2,34% | -0,86% | -3,31% | ● |
| 4 | UniInstitutional Euro Cov Bonds 4-6 years Sust | **1,05** | 3,06% | 2,84% | -1,09% | -3,51% | ◕ |
| 5 | iShares Pfandbriefe | **1,04** | 1,84% | 1,69% | -0,65% | -2,33% | ● |
| 6 | Xtrackers II iBoxx Germany Covered Bond Swap ETF... | **1,00** | 1,85% | 1,76% | -0,68% | -2,36% | ◔ |
| 7 | Lyxor EuroMTS Covered Bond Aggregate ETF | **1,00** | 2,37% | 2,29% | -0,89% | -3,36% | ◑ |
| 8 | DWS Covered Bond | **0,99** | 2,64% | 2,57% | -1,00% | -3,30% | ◕ |
| 9 | SEB Danish Mortgage Bond | **0,98** | 3,09% | 3,07% | -1,20% | -3,78% | ● |
| 10 | Deka iBoxx EUR Liq Germany Covered Div ETF | **0,91** | 1,88% | 1,98% | -0,78% | -2,72% | ◑ |
| 11 | Nordea 1 Danish Covered Bond | **0,80** | 2,39% | 2,87% | -1,16% | -4,09% | ● |
| 12 | ComStage ETF iBoxx Germany Cov Cap Overall TR ... | **0,80** | 1,78% | 2,11% | -0,85% | -3,38% | ◔ |
| 13 | Amundi LCR Covered Bond Europe | **0,74** | 1,06% | 1,31% | -0,53% | -2,72% | ◔ |
| 14 | Aktivportfolio-UI | **0,52** | 0,91% | 1,61% | -0,69% | -4,10% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Covered Bonds Europe

Maximum Drawdown - 1 Jahr

| | | Maximum Drawdown | Worst Month | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **-0,47%** | -0,32% | 0,39% | 0,67% | 1,18 | |
| 2 | Aktivportfolio-UI | **-0,49%** | -0,13% | -0,44% | 0,22% | -0,00 | |
| 3 | Nordea 1 Low Duration European Covered Bond | **-0,96%** | -0,50% | 1,01% | 1,40% | 1,00 | |
| 4 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-1,49%** | -1,48% | 0,05% | 2,17% | 0,21 | |
| 5 | Nordea European Covered Bond | **-1,60%** | -1,06% | 1,53% | 2,61% | 0,74 | |
| 6 | Amundi LCR Covered Bond Europe | **-1,60%** | -1,33% | -0,12% | 1,78% | 0,15 | |
| 7 | iShares Pfandbriefe | **-1,65%** | -1,54% | -0,13% | 2,55% | 0,11 | |
| ... | | | | | | | |
| 27 | Monega Danische Covered Bonds LD | **-4,12%** | -4,12% | -0,14% | 5,45% | 0,05 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Maximum Drawdown - 2 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **-0,47%** | -0,32% | 0,29% | 0,54% | 1,22 | ● |
| 2 | Nordea 1 Low Duration European Covered Bond | **-0,96%** | -0,50% | 1,90% | 1,17% | 1,93 | ● |
| 3 | Aktivportfolio-UI | **-1,32%** | -0,14% | -0,64% | 0,18% | -0,00 | ◔ |
| 4 | Amundi LCR Covered Bond Europe | **-1,68%** | -1,33% | 0,31% | 1,35% | 0,51 | ◔ |
| 5 | Nordea European Covered Bond | **-1,93%** | -1,06% | 4,45% | 2,43% | 1,98 | ● |
| 6 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-2,02%** | -1,48% | 1,64% | 1,80% | 1,12 | ◑ |
| 7 | Danske Danish Mortgage Bond | **-2,18%** | -2,18% | 2,53% | 2,47% | 1,17 | ◕ |
| ... | | | | | | | |
| 26 | Monega Danische Covered Bonds LD | **-4,53%** | -4,12% | 3,15% | 4,28% | 0,82 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Maximum Drawdown - 3 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **-0,47%** | -0,32% | 0,24% | 0,46% | 1,28 | ● |
| 2 | Nordea European Covered Bond | **-1,93%** | -1,06% | 3,47% | 2,16% | 1,77 | ● |
| 3 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-2,02%** | -1,48% | 1,02% | 1,59% | 0,86 | ◑ |
| 4 | Danske Danish Mortgage Bond | **-2,18%** | -2,18% | 2,25% | 2,44% | 1,06 | ◕ |
| 5 | Amundi LCR Covered Bond Europe | **-2,19%** | -1,33% | -0,15% | 1,21% | 0,17 | ◔ |
| 6 | Aktivportfolio-UI | **-2,27%** | -0,14% | -0,74% | 0,16% | -0,00 | ◔ |
| ... | | | | | | | |
| 24 | Monega Danische Covered Bonds LD | **-4,53%** | -4,12% | 2,64% | 3,93% | 0,76 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

Absolut ranking

## Covered Bonds Europe

Maximum Drawdown - 5 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **-0,47%** | -0,32% | 0,33% | 0,40% | 1,61 | ● |
| 2 | Nordea European Covered Bond | **-1,93%** | -1,06% | 3,15% | 2,09% | 1,66 | ● |
| 3 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-2,02%** | -1,48% | 1,00% | 1,56% | 0,84 | ◑ |
| 4 | Danske Danish Mortgage Bond | **-2,18%** | -2,18% | 2,86% | 2,40% | 1,32 | ◕ |
| 5 | NN L Euro Covered Bonds | **-2,28%** | -1,77% | 1,37% | 1,84% | 0,92 | ◔ |
| 6 | iShares EUR Covered Bond ETF | **-2,29%** | -1,70% | 1,33% | 1,87% | 0,88 | ● |
| ... | | | | | | | |
| 22 | Aktivportfolio-UI | **-3,73%** | -0,21% | -0,73% | 0,23% | -0,00 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

Absolut|ranking

## Covered Bonds Europe

### Maximum Drawdown - 10 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **-0,54%** | -0,40% | 0,70% | 0,51% | 1,24 | ● |
| 2 | iShares Pfandbriefe | **-2,33%** | -1,54% | 1,84% | 1,69% | 1,04 | ● |
| 3 | Xtrackers II iBoxx Germany Covered Bond Swap ETF... | **-2,36%** | -1,49% | 1,85% | 1,76% | 1,00 | ◔ |
| 4 | Amundi LCR Covered Bond Europe | **-2,72%** | -1,57% | 1,06% | 1,31% | 0,74 | ◔ |
| 5 | Deka iBoxx EUR Liq Germany Covered Div ETF | **-2,72%** | -1,45% | 1,88% | 1,98% | 0,91 | ◑ |
| 6 | Allianz Pfandbrieffonds | **-2,86%** | -1,75% | 2,96% | 2,36% | 1,23 | ◑ |
| 7 | DWS Covered Bond | **-3,30%** | -2,26% | 2,64% | 2,57% | 0,99 | ◕ |
| 8 | iShares EUR Covered Bond ETF | **-3,31%** | -1,70% | 2,94% | 2,34% | 1,22 | ● |
| 9 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-3,36%** | -1,85% | 2,37% | 2,29% | 1,00 | ◑ |
| 10 | ComStage ETF iBoxx Germany Cov Cap Overall TR ... | **-3,38%** | -1,85% | 1,78% | 2,11% | 0,80 | ◔ |
| 11 | UniInstitutional Euro Cov Bonds 4-6 years Sust | **-3,51%** | -2,30% | 3,06% | 2,84% | 1,05 | ◕ |
| 12 | SEB Danish Mortgage Bond | **-3,78%** | -3,10% | 3,09% | 3,07% | 0,98 | ● |
| 13 | Nordea 1 Danish Covered Bond | **-4,09%** | -2,59% | 2,39% | 2,87% | 0,80 | ● |
| 14 | Aktivportfolio-UI | **-4,10%** | -1,48% | 0,91% | 1,61% | 0,52 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

VaR (95%) - 1 Jahr

| | | VaR (95%) | MVaR (95%) | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **-0,14%** | -0,14% | -0,44% | 0,22% | -0,00 | |
| 2 | CSA Hypotheken Schweiz | **-0,29%** | -0,29% | 0,39% | 0,67% | 1,18 | |
| 3 | Nordea 1 Low Duration European Covered Bond | **-0,58%** | -0,50% | 1,01% | 1,40% | 1,00 | |
| 4 | Amundi LCR Covered Bond Europe | **-0,86%** | -0,95% | -0,12% | 1,78% | 0,15 | |
| 5 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-1,03%** | -1,20% | 0,05% | 2,17% | 0,21 | |
| 6 | Nordea European Covered Bond | **-1,11%** | -1,09% | 1,53% | 2,61% | 0,74 | |
| 7 | BNP Paribas Euro Covered Bond | **-1,19%** | -1,39% | -0,19% | 2,47% | 0,08 | |
| ... | | | | | | | |
| 27 | Monega Danische Covered Bonds LD | **-2,59%** | -3,16% | -0,14% | 5,45% | 0,05 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Covered Bonds Europe

VaR (95%) - 2 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **-0,14%** | -0,13% | -0,64% | 0,18% | -0,00 | |
| 2 | CSA Hypotheken Schweiz | **-0,23%** | -0,23% | 0,29% | 0,54% | 1,22 | |
| 3 | Nordea 1 Low Duration European Covered Bond | **-0,40%** | -0,39% | 1,90% | 1,17% | 1,93 | |
| 4 | Amundi LCR Covered Bond Europe | **-0,61%** | -0,69% | 0,31% | 1,35% | 0,51 | |
| 5 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-0,72%** | -0,88% | 1,64% | 1,80% | 1,12 | |
| 6 | Nordea European Covered Bond | **-0,79%** | -0,82% | 4,45% | 2,43% | 1,98 | |
| 7 | BNP Paribas Euro Covered Bond | **-0,84%** | -1,01% | 1,58% | 2,05% | 0,95 | |
| ... | | | | | | | |
| 26 | Monega Danische Covered Bonds LD | **-1,76%** | -2,22% | 3,15% | 4,28% | 0,82 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

VaR (95%) - 3 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **-0,14%** | -0,13% | -0,74% | 0,16% | -0,00 | |
| 2 | CSA Hypotheken Schweiz | **-0,20%** | -0,19% | 0,24% | 0,46% | 1,28 | |
| 3 | Amundi LCR Covered Bond Europe | **-0,59%** | -0,65% | -0,15% | 1,21% | 0,17 | |
| 4 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-0,67%** | -0,78% | 1,02% | 1,59% | 0,86 | |
| 5 | Nordea European Covered Bond | **-0,74%** | -0,73% | 3,47% | 2,16% | 1,77 | |
| 6 | BNP Paribas Euro Covered Bond | **-0,76%** | -0,87% | 0,94% | 1,76% | 0,74 | |
| ... | | | | | | | |
| 24 | Monega Danische Covered Bonds LD | **-1,64%** | -1,96% | 2,64% | 3,93% | 0,76 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

VaR (95%) - 5 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **-0,16%** | -0,16% | 0,33% | 0,40% | 1,61 | ● |
| 2 | Aktivportfolio-UI | **-0,17%** | -0,16% | -0,73% | 0,23% | -0,00 | ◔ |
| 3 | Amundi LCR Covered Bond Europe | **-0,49%** | -0,54% | -0,01% | 1,03% | 0,30 | ◔ |
| 4 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-0,66%** | -0,75% | 1,00% | 1,56% | 0,84 | ◑ |
| 5 | Nordea European Covered Bond | **-0,73%** | -0,73% | 3,15% | 2,09% | 1,66 | ● |
| 6 | BNP Paribas Euro Covered Bond | **-0,74%** | -0,85% | 0,86% | 1,72% | 0,69 | ◑ |
| ... | | | | | | | |
| 22 | Xtrackers II EUR Covered Bond Swap ETF | **-1,24%** | -1,38% | 2,03% | 2,97% | 0,79 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

VaR (95%) - 10 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **-0,18%** | -0,18% | 0,70% | 0,51% | 1,24 | |
| 2 | Amundi LCR Covered Bond Europe | **-0,53%** | -0,60% | 1,06% | 1,31% | 0,74 | |
| 3 | iShares Pfandbriefe | **-0,65%** | -0,71% | 1,84% | 1,69% | 1,04 | |
| 4 | Xtrackers II iBoxx Germany Covered Bond Swap ETF... | **-0,68%** | -0,73% | 1,85% | 1,76% | 1,00 | |
| 5 | Aktivportfolio-UI | **-0,69%** | -0,56% | 0,91% | 1,61% | 0,52 | |
| 6 | Deka iBoxx EUR Liq Germany Covered Div ETF | **-0,78%** | -0,83% | 1,88% | 1,98% | 0,91 | |
| 7 | ComStage ETF iBoxx Germany Cov Cap Overall TR ... | **-0,85%** | -0,91% | 1,78% | 2,11% | 0,80 | |
| 8 | iShares EUR Covered Bond ETF | **-0,86%** | -0,94% | 2,94% | 2,34% | 1,22 | |
| 9 | Allianz Pfandbrieffonds | **-0,87%** | -0,90% | 2,96% | 2,36% | 1,23 | |
| 10 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-0,89%** | -0,95% | 2,37% | 2,29% | 1,00 | |
| 11 | DWS Covered Bond | **-1,00%** | -1,09% | 2,64% | 2,57% | 0,99 | |
| 12 | UniInstitutional Euro Cov Bonds 4-6 years Sust | **-1,09%** | -1,09% | 3,06% | 2,84% | 1,05 | |
| 13 | Nordea 1 Danish Covered Bond | **-1,16%** | -1,22% | 2,39% | 2,87% | 0,80 | |
| 14 | SEB Danish Mortgage Bond | **-1,20%** | -1,26% | 3,09% | 3,07% | 0,98 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

MVaR (95%) - 1 Jahr

| | | MVaR (95%) | VaR (95%) | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **-0,14%** | -0,14% | -0,44% | 0,22% | -0,00 | |
| 2 | CSA Hypotheken Schweiz | **-0,29%** | -0,29% | 0,39% | 0,67% | 1,18 | |
| 3 | Nordea 1 Low Duration European Covered Bond | **-0,50%** | -0,58% | 1,01% | 1,40% | 1,00 | |
| 4 | Amundi LCR Covered Bond Europe | **-0,95%** | -0,86% | -0,12% | 1,78% | 0,15 | |
| 5 | Nordea European Covered Bond | **-1,09%** | -1,11% | 1,53% | 2,61% | 0,74 | |
| 6 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-1,20%** | -1,03% | 0,05% | 2,17% | 0,21 | |
| 7 | Deka iBoxx EUR Liq Germany Covered Div ETF | **-1,30%** | -1,19% | -0,31% | 2,46% | 0,04 | |
| ... | | | | | | | |
| 27 | Monega Danische Covered Bonds LD | **-3,16%** | -2,59% | -0,14% | 5,45% | 0,05 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

MVaR (95%) - 2 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **-0,13%** | -0,14% | -0,64% | 0,18% | -0,00 | |
| 2 | CSA Hypotheken Schweiz | **-0,23%** | -0,23% | 0,29% | 0,54% | 1,22 | |
| 3 | Nordea 1 Low Duration European Covered Bond | **-0,39%** | -0,40% | 1,90% | 1,17% | 1,93 | |
| 4 | Amundi LCR Covered Bond Europe | **-0,69%** | -0,61% | 0,31% | 1,35% | 0,51 | |
| 5 | Nordea European Covered Bond | **-0,82%** | -0,79% | 4,45% | 2,43% | 1,98 | |
| 6 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-0,88%** | -0,72% | 1,64% | 1,80% | 1,12 | |
| 7 | Xtrackers II iBoxx Germany Covered Bond Swap ETF... | **-1,01%** | -0,88% | 2,13% | 2,23% | 1,12 | |
| ... | | | | | | | |
| 26 | Monega Danische Covered Bonds LD | **-2,22%** | -1,76% | 3,15% | 4,28% | 0,82 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe
MVaR (95%) - 3 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **-0,13%** | -0,14% | -0,74% | 0,16% | -0,00 | ◔ |
| 2 | CSA Hypotheken Schweiz | **-0,19%** | -0,20% | 0,24% | 0,46% | 1,28 | ● |
| 3 | Amundi LCR Covered Bond Europe | **-0,65%** | -0,59% | -0,15% | 1,21% | 0,17 | ◔ |
| 4 | Nordea European Covered Bond | **-0,73%** | -0,74% | 3,47% | 2,16% | 1,77 | ● |
| 5 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-0,78%** | -0,67% | 1,02% | 1,59% | 0,86 | ◑ |
| 6 | BNP Paribas Euro Covered Bond | **-0,87%** | -0,76% | 0,94% | 1,76% | 0,74 | ◑ |
| ... | | | | | | | |
| 24 | Monega Danische Covered Bonds LD | **-1,96%** | -1,64% | 2,64% | 3,93% | 0,76 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %　Top 25 %　Bottom 25 %

Absolut ranking

## Covered Bonds Europe

MVaR (95%) - 5 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **-0,16%** | -0,17% | -0,73% | 0,23% | -0,00 | ◔ |
| 2 | CSA Hypotheken Schweiz | **-0,16%** | -0,16% | 0,33% | 0,40% | 1,61 | ● |
| 3 | Amundi LCR Covered Bond Europe | **-0,54%** | -0,49% | -0,01% | 1,03% | 0,30 | ◔ |
| 4 | Nordea European Covered Bond | **-0,73%** | -0,73% | 3,15% | 2,09% | 1,66 | ● |
| 5 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-0,75%** | -0,66% | 1,00% | 1,56% | 0,84 | ◑ |
| 6 | Xtrackers II iBoxx Germany Covered Bond Swap ETF... | **-0,84%** | -0,79% | 0,98% | 1,84% | 0,71 | ◔ |
| ... | | | | | | | |
| 22 | Xtrackers II EUR Covered Bond Swap ETF | **-1,38%** | -1,24% | 2,03% | 2,97% | 0,79 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

MVaR (95%) - 10 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **-0,18%** | -0,18% | 0,70% | 0,51% | 1,24 | ● |
| 2 | Aktivportfolio-UI | **-0,56%** | -0,69% | 0,91% | 1,61% | 0,52 | ◔ |
| 3 | Amundi LCR Covered Bond Europe | **-0,60%** | -0,53% | 1,06% | 1,31% | 0,74 | ◔ |
| 4 | iShares Pfandbriefe | **-0,71%** | -0,65% | 1,84% | 1,69% | 1,04 | ● |
| 5 | Xtrackers II iBoxx Germany Covered Bond Swap ETF... | **-0,73%** | -0,68% | 1,85% | 1,76% | 1,00 | ◔ |
| 6 | Deka iBoxx EUR Liq Germany Covered Div ETF | **-0,83%** | -0,78% | 1,88% | 1,98% | 0,91 | ◑ |
| 7 | Allianz Pfandbrieffonds | **-0,90%** | -0,87% | 2,96% | 2,36% | 1,23 | ◑ |
| 8 | ComStage ETF iBoxx Germany Cov Cap Overall TR ... | **-0,91%** | -0,85% | 1,78% | 2,11% | 0,80 | ◔ |
| 9 | iShares EUR Covered Bond ETF | **-0,94%** | -0,86% | 2,94% | 2,34% | 1,22 | ● |
| 10 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-0,95%** | -0,89% | 2,37% | 2,29% | 1,00 | ◑ |
| 11 | DWS Covered Bond | **-1,09%** | -1,00% | 2,64% | 2,57% | 0,99 | ◕ |
| 12 | UniInstitutional Euro Cov Bonds 4-6 years Sust | **-1,09%** | -1,09% | 3,06% | 2,84% | 1,05 | ◕ |
| 13 | Nordea 1 Danish Covered Bond | **-1,22%** | -1,16% | 2,39% | 2,87% | 0,80 | ● |
| 14 | SEB Danish Mortgage Bond | **-1,26%** | -1,20% | 3,09% | 3,07% | 0,98 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Worst Month - 1 Jahr

| | | Worst Month | Maximum Drawdown | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **-0,13%** | -0,49% | -0,44% | 0,22% | -0,00 | |
| 2 | CSA Hypotheken Schweiz | **-0,32%** | -0,47% | 0,39% | 0,67% | 1,18 | |
| 3 | Nordea 1 Low Duration European Covered Bond | **-0,50%** | -0,96% | 1,01% | 1,40% | 1,00 | |
| 4 | Nordea European Covered Bond | **-1,06%** | -1,60% | 1,53% | 2,61% | 0,74 | |
| 5 | Amundi LCR Covered Bond Europe | **-1,33%** | -1,60% | -0,12% | 1,78% | 0,15 | |
| 6 | Deka iBoxx EUR Liq Germany Covered Div ETF | **-1,45%** | -1,72% | -0,31% | 2,46% | 0,04 | |
| 7 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-1,48%** | -1,49% | 0,05% | 2,17% | 0,21 | |
| ... | | | | | | | |
| 27 | Monega Danische Covered Bonds LD | **-4,12%** | -4,12% | -0,14% | 5,45% | 0,05 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Worst Month - 2 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **-0,14%** | -1,32% | -0,64% | 0,18% | -0,00 | ◔ |
| 2 | CSA Hypotheken Schweiz | **-0,32%** | -0,47% | 0,29% | 0,54% | 1,22 | ● |
| 3 | Nordea 1 Low Duration European Covered Bond | **-0,50%** | -0,96% | 1,90% | 1,17% | 1,93 | ● |
| 4 | Nordea European Covered Bond | **-1,06%** | -1,93% | 4,45% | 2,43% | 1,98 | ● |
| 5 | Amundi LCR Covered Bond Europe | **-1,33%** | -1,68% | 0,31% | 1,35% | 0,51 | ◔ |
| 6 | Deka iBoxx EUR Liq Germany Covered Div ETF | **-1,45%** | -2,45% | 2,23% | 2,26% | 1,15 | ◑ |
| 7 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-1,48%** | -2,02% | 1,64% | 1,80% | 1,12 | ◑ |
| ... | | | | | | | |
| 26 | Monega Danische Covered Bonds LD | **-4,12%** | -4,53% | 3,15% | 4,28% | 0,82 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Covered Bonds Europe

Worst Month - 3 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **-0,14%** | -2,27% | -0,74% | 0,16% | -0,00 | |
| 2 | CSA Hypotheken Schweiz | **-0,32%** | -0,47% | 0,24% | 0,46% | 1,28 | |
| 3 | Nordea European Covered Bond | **-1,06%** | -1,93% | 3,47% | 2,16% | 1,77 | |
| 4 | Amundi LCR Covered Bond Europe | **-1,33%** | -2,19% | -0,15% | 1,21% | 0,17 | |
| 5 | Deka iBoxx EUR Liq Germany Covered Div ETF | **-1,45%** | -2,45% | 1,46% | 2,12% | 0,85 | |
| 6 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-1,48%** | -2,02% | 1,02% | 1,59% | 0,86 | |
| ... | | | | | | | |
| 24 | Monega Danische Covered Bonds LD | **-4,12%** | -4,53% | 2,64% | 3,93% | 0,76 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Covered Bonds Europe

Worst Month - 5 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Aktivportfolio-UI | **-0,21%** | -3,73% | -0,73% | 0,23% | -0,00 | |
| 2 | CSA Hypotheken Schweiz | **-0,32%** | -0,47% | 0,33% | 0,40% | 1,61 | |
| 3 | Nordea European Covered Bond | **-1,06%** | -1,93% | 3,15% | 2,09% | 1,66 | |
| 4 | Amundi LCR Covered Bond Europe | **-1,33%** | -2,47% | -0,01% | 1,03% | 0,30 | |
| 5 | Deka iBoxx EUR Liq Germany Covered Div ETF | **-1,45%** | -2,61% | 0,99% | 2,00% | 0,66 | |
| 6 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-1,48%** | -2,02% | 1,00% | 1,56% | 0,84 | |
| ... | | | | | | | |
| 22 | SEB Danish Mortgage Bond | **-3,10%** | -3,10% | 2,91% | 2,83% | 1,14 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Covered Bonds Europe

Worst Month - 10 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **-0,40%** | -0,54% | 0,70% | 0,51% | 1,24 | |
| 2 | Deka iBoxx EUR Liq Germany Covered Div ETF | **-1,45%** | -2,72% | 1,88% | 1,98% | 0,91 | |
| 3 | Aktivportfolio-UI | **-1,48%** | -4,10% | 0,91% | 1,61% | 0,52 | |
| 4 | Xtrackers II iBoxx Germany Covered Bond Swap ETF... | **-1,49%** | -2,36% | 1,85% | 1,76% | 1,00 | |
| 5 | iShares Pfandbriefe | **-1,54%** | -2,33% | 1,84% | 1,69% | 1,04 | |
| 6 | Amundi LCR Covered Bond Europe | **-1,57%** | -2,72% | 1,06% | 1,31% | 0,74 | |
| 7 | iShares EUR Covered Bond ETF | **-1,70%** | -3,31% | 2,94% | 2,34% | 1,22 | |
| 8 | Allianz Pfandbrieffonds | **-1,75%** | -2,86% | 2,96% | 2,36% | 1,23 | |
| 9 | ComStage ETF iBoxx Germany Cov Cap Overall TR ... | **-1,85%** | -3,38% | 1,78% | 2,11% | 0,80 | |
| 10 | Lyxor EuroMTS Covered Bond Aggregate ETF | **-1,85%** | -3,36% | 2,37% | 2,29% | 1,00 | |
| 11 | DWS Covered Bond | **-2,26%** | -3,30% | 2,64% | 2,57% | 0,99 | |
| 12 | UniInstitutional Euro Cov Bonds 4-6 years Sust | **-2,30%** | -3,51% | 3,06% | 2,84% | 1,05 | |
| 13 | Nordea 1 Danish Covered Bond | **-2,59%** | -4,09% | 2,39% | 2,87% | 0,80 | |
| 14 | SEB Danish Mortgage Bond | **-3,10%** | -3,78% | 3,09% | 3,07% | 0,98 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe
Gain/Loss Ratio - 1 Jahr

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Nordea 1 Low Duration European Covered Bond | **1,75** | -0,96% | 1,01% | 1,40% | 1,00 | |
| 2 | CSA Hypotheken Schweiz | **1,52** | -0,47% | 0,39% | 0,67% | 1,18 | |
| 3 | Nordea European Covered Bond | **1,51** | -1,60% | 1,53% | 2,61% | 0,74 | |
| 4 | Nordea 1 European Covered Bond Opportunities | **1,47** | -3,01% | 1,75% | 3,35% | 0,64 | |
| 5 | PIMCO Covered Bond ETF | **1,38** | -2,34% | 1,24% | 3,18% | 0,51 | |
| 6 | Danske Danish Mortgage Bond | **1,24** | -2,18% | 0,83% | 3,16% | 0,39 | |
| 7 | apo Danische Pfandbriefe UI | **1,12** | -2,54% | 0,41% | 3,40% | 0,24 | |
| ... | | | | | | | |
| 27 | Aktivportfolio-UI | **0,23** | -0,49% | -0,44% | 0,22% | -0,00 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Gain/Loss Ratio - 2 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Nordea European Covered Bond | **3,58** | -1,93% | 4,45% | 2,43% | 1,98 | ● |
| 2 | Nordea 1 Low Duration European Covered Bond | **3,30** | -0,96% | 1,90% | 1,17% | 1,93 | ● |
| 3 | PIMCO Covered Bond ETF | **2,54** | -2,34% | 3,18% | 2,57% | 1,38 | ◑ |
| 4 | Xtrackers II EUR Covered Bond Swap ETF | **2,22** | -3,61% | 3,99% | 3,67% | 1,19 | ◔ |
| 5 | Danske Danish Mortgage Bond | **2,20** | -2,18% | 2,53% | 2,47% | 1,17 | ◕ |
| 6 | BayernInvest Euro Covered Bond | **2,16** | -3,07% | 2,66% | 2,61% | 1,16 | ◑ |
| 7 | UniInstitutional Euro Cov Bonds 4-6 years Sust | **2,16** | -2,70% | 2,66% | 2,63% | 1,15 | ◕ |
| ... | | | | | | | |
| 26 | Aktivportfolio-UI | **0,09** | -1,32% | -0,64% | 0,18% | -0,00 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

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## Covered Bonds Europe

Gain/Loss Ratio - 3 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Nordea European Covered Bond | **3,17** | -1,93% | 3,47% | 2,16% | 1,77 | ● |
| 2 | PIMCO Covered Bond ETF | **2,15** | -2,34% | 2,18% | 2,22% | 1,14 | ◑ |
| 3 | Danske Danish Mortgage Bond | **2,03** | -2,18% | 2,25% | 2,44% | 1,06 | ◕ |
| 4 | apo Danische Pfandbriefe UI | **1,92** | -2,54% | 2,02% | 2,65% | 0,90 | ◑ |
| 5 | Xtrackers II EUR Covered Bond Swap ETF | **1,83** | -3,61% | 2,62% | 3,24% | 0,92 | ◔ |
| 6 | SEB Danish Mortgage Bond | **1,79** | -3,10% | 2,12% | 2,90% | 0,85 | ● |
| ... | | | | | | | |
| 24 | Aktivportfolio-UI | **0,05** | -2,27% | -0,74% | 0,16% | -0,00 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Covered Bonds Europe

Gain/Loss Ratio - 5 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Nordea European Covered Bond | **2,90** | -1,93% | 3,15% | 2,09% | 1,66 | |
| 2 | Danske Danish Mortgage Bond | **2,47** | -2,18% | 2,86% | 2,40% | 1,32 | |
| 3 | PIMCO Covered Bond ETF | **2,34** | -2,34% | 2,26% | 2,00% | 1,29 | |
| 4 | SEB Danish Mortgage Bond | **2,19** | -3,10% | 2,91% | 2,83% | 1,14 | |
| 5 | Nordea 1 Danish Covered Bond | **2,12** | -3,38% | 2,43% | 2,44% | 1,13 | |
| 6 | Monega Daenische Covered Bonds | **2,01** | -2,66% | 2,08% | 2,28% | 1,05 | |
| ... | | | | | | | |
| 22 | Aktivportfolio-UI | **0,12** | -3,73% | -0,73% | 0,23% | -0,00 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Covered Bonds Europe

Gain/Loss Ratio - 10 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | CSA Hypotheken Schweiz | **2,87** | -0,54% | 0,70% | 0,51% | 1,24 | ● |
| 2 | Allianz Pfandbrieffonds | **2,48** | -2,86% | 2,96% | 2,36% | 1,23 | ◑ |
| 3 | iShares EUR Covered Bond ETF | **2,43** | -3,31% | 2,94% | 2,34% | 1,22 | ● |
| 4 | UniInstitutional Euro Cov Bonds 4-6 years Sust | **2,32** | -3,51% | 3,06% | 2,84% | 1,05 | ◕ |
| 5 | Lyxor EuroMTS Covered Bond Aggregate ETF | **2,18** | -3,36% | 2,37% | 2,29% | 1,00 | ◑ |
| 6 | iShares Pfandbriefe | **2,18** | -2,33% | 1,84% | 1,69% | 1,04 | ● |
| 7 | DWS Covered Bond | **2,12** | -3,30% | 2,64% | 2,57% | 0,99 | ◕ |
| 8 | Xtrackers II iBoxx Germany Covered Bond Swap ETF... | **2,11** | -2,36% | 1,85% | 1,76% | 1,00 | ◔ |
| 9 | SEB Danish Mortgage Bond | **2,10** | -3,78% | 3,09% | 3,07% | 0,98 | ● |
| 10 | Amundi LCR Covered Bond Europe | **1,98** | -2,72% | 1,06% | 1,31% | 0,74 | ◔ |
| 11 | Deka iBoxx EUR Liq Germany Covered Div ETF | **1,95** | -2,72% | 1,88% | 1,98% | 0,91 | ◑ |
| 12 | Nordea 1 Danish Covered Bond | **1,87** | -4,09% | 2,39% | 2,87% | 0,80 | ● |
| 13 | ComStage ETF iBoxx Germany Cov Cap Overall TR ... | **1,83** | -3,38% | 1,78% | 2,11% | 0,80 | ◔ |
| 14 | Aktivportfolio-UI | **1,69** | -4,10% | 0,91% | 1,61% | 0,52 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

**Insurance-Linked Securities**

Top 25 % Asset Manager

## Kurzüberblick

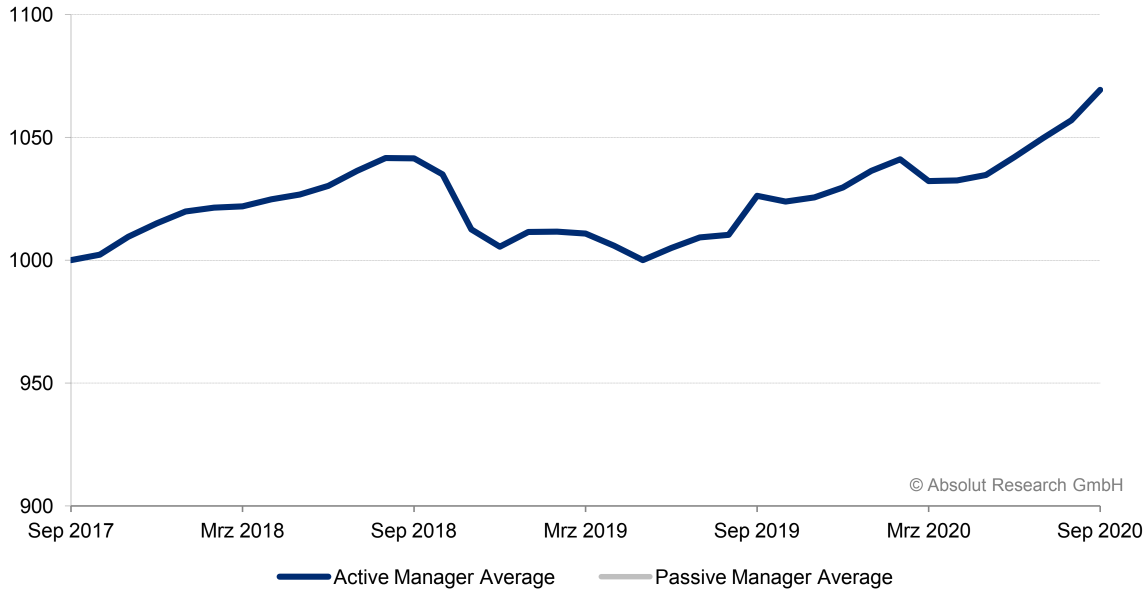
**Top-Fonds** Performance & AuM: Insurance-Linked Securities

## Top Quartile

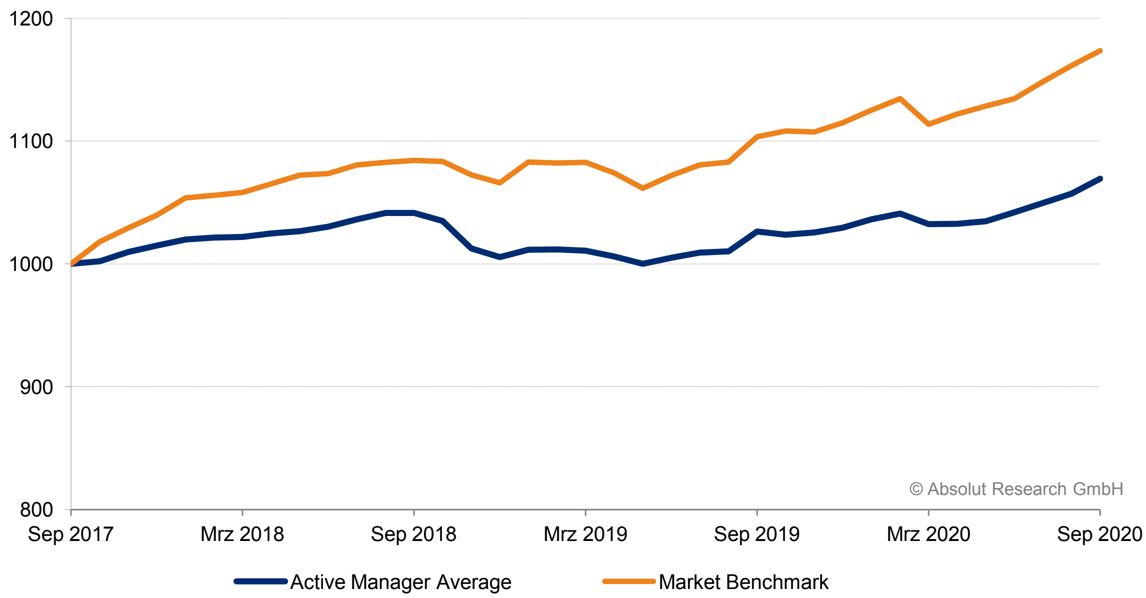
| | | | | | | |
|---|---|---|---|---|---|---|
| Rendite | YtD | 1J. | 2J. | 3J. | 5J. | 10J. |
| Standard Deviation | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Sharpe Ratio | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Maximum Drawdown | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Value at Risk | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Modified Value at Risk | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Worst Month | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Gain/Loss Ratio | | 1J. | 2J. | 3J. | 5J. | 10J. |

# Insurance-Linked Securities

## 1 Active Manager Performance I (Insurance-Linked Securities)

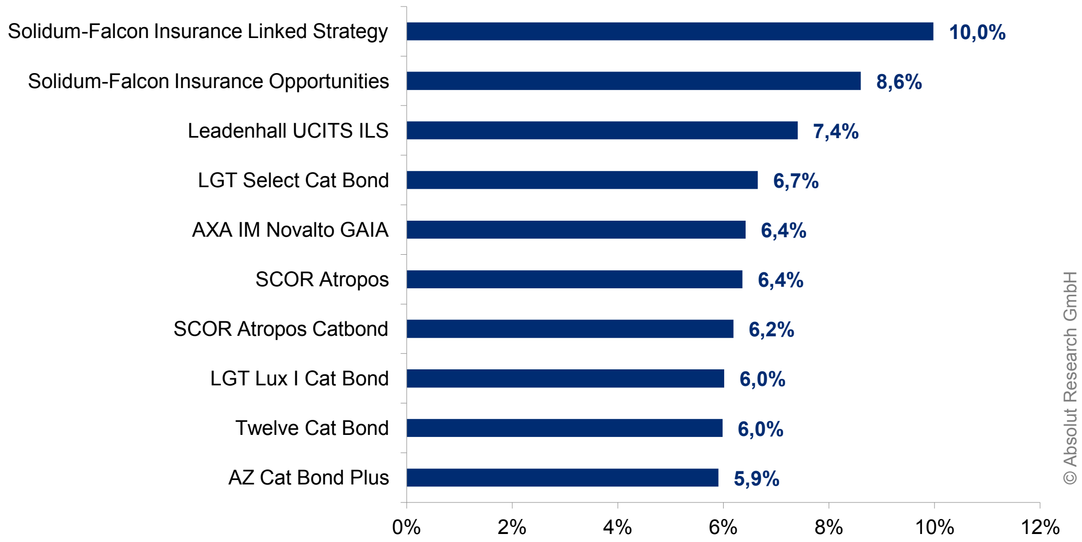



## 2 Active Manager Performance II (Insurance-Linked Securities)

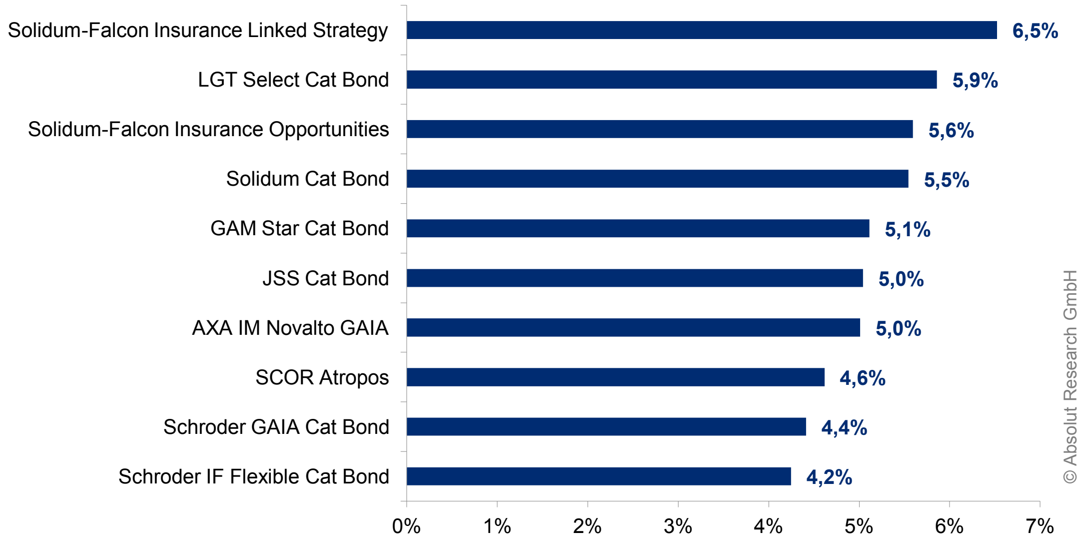


## Insurance-Linked Securities

### 3 Rendite 12 Monate - Top Fonds (Insurance-Linked Securities)

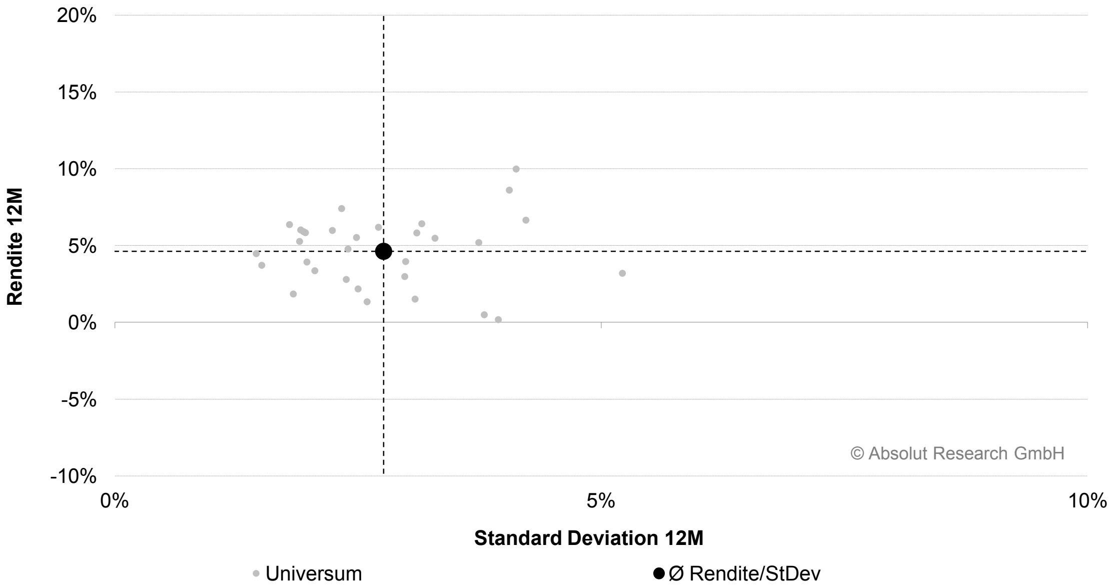



### 4 Rendite 36 Monate - Top Fonds (Insurance-Linked Securities)

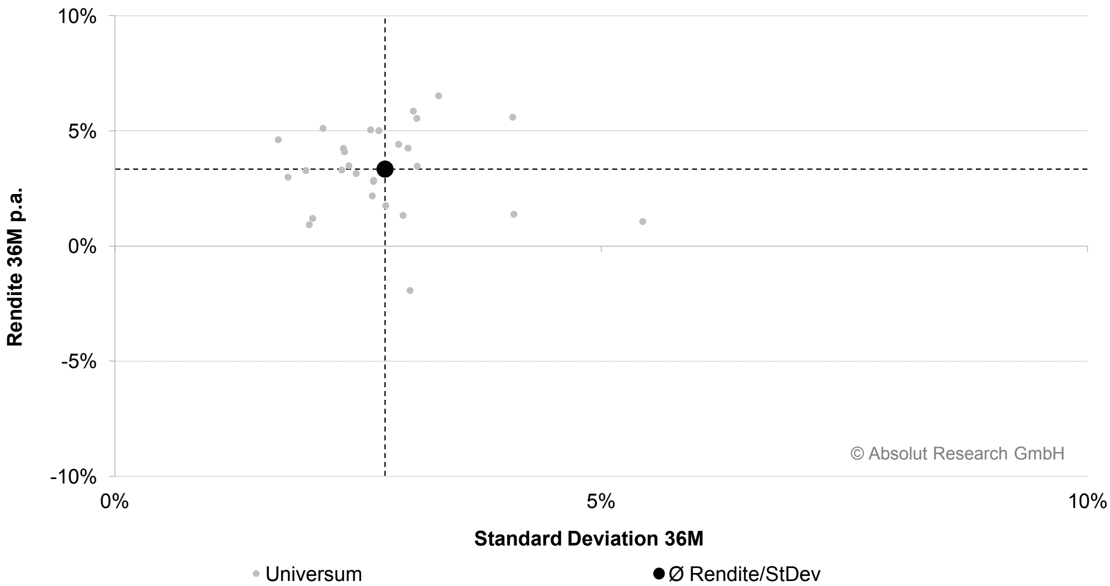


# Insurance-Linked Securities

5 **Risiko Rendite 12 Monate** (Insurance-Linked Securities)

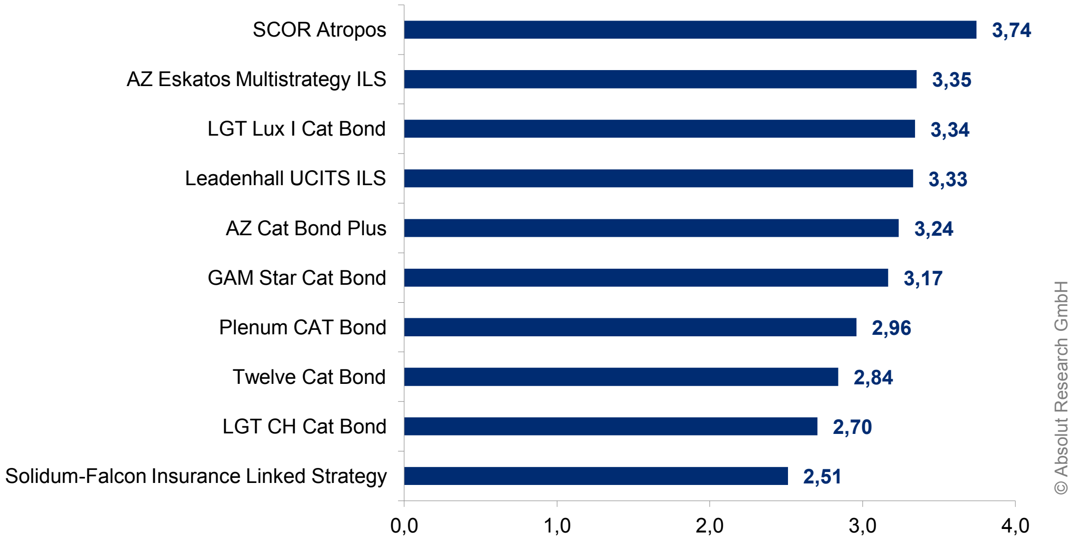



6 **Risiko Rendite 36 Monate** (Insurance-Linked Securities)

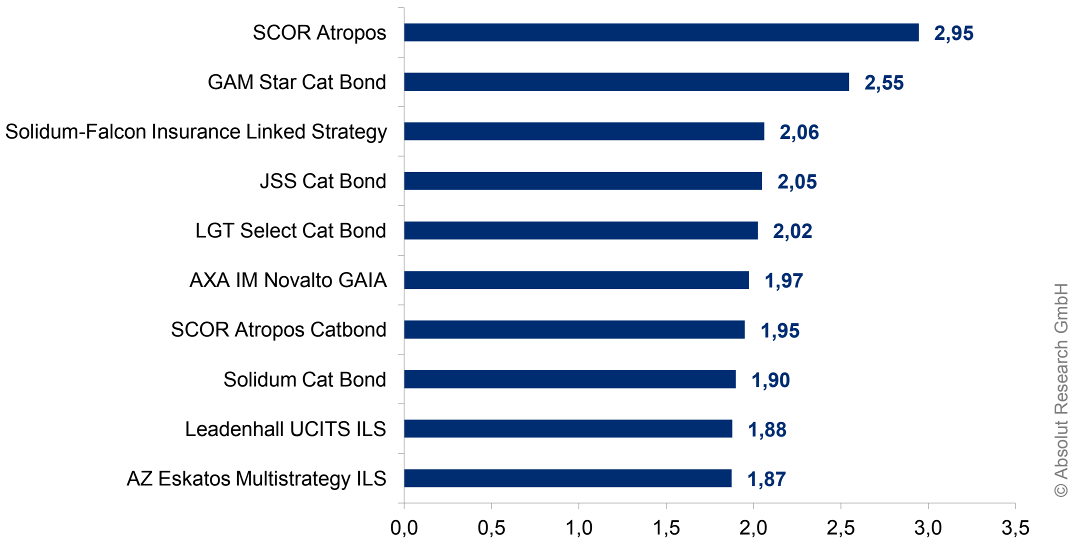


## Insurance-Linked Securities

7 **Sharpe Ratio 12 Monate - Top Fonds** (Insurance-Linked Securities)

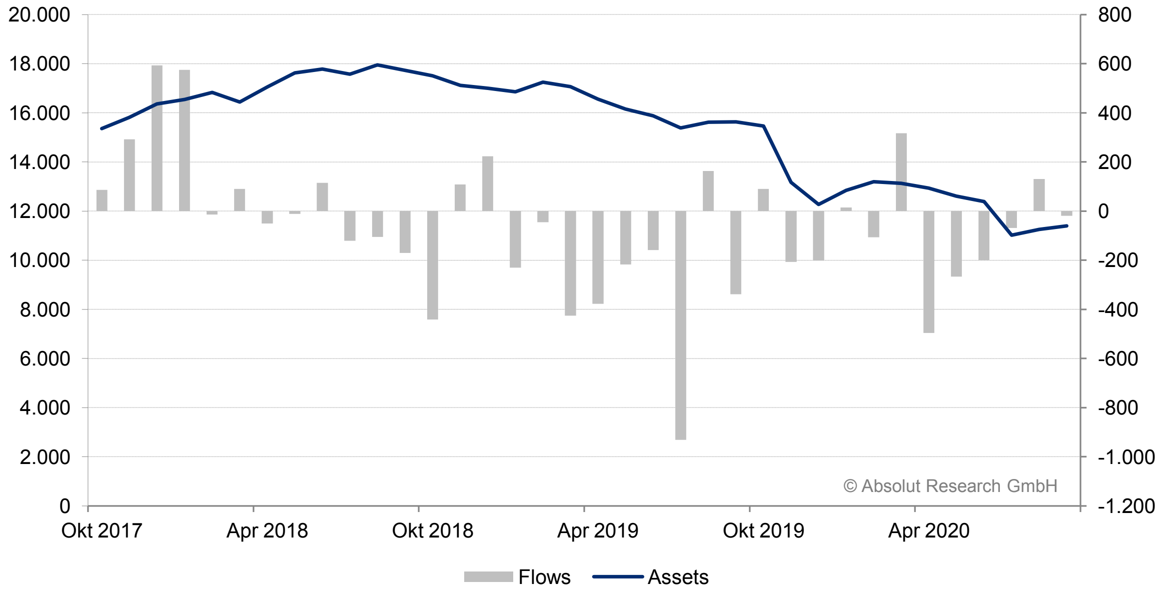



8 **Sharpe Ratio 36 Monate - Top Fonds** (Insurance-Linked Securities)

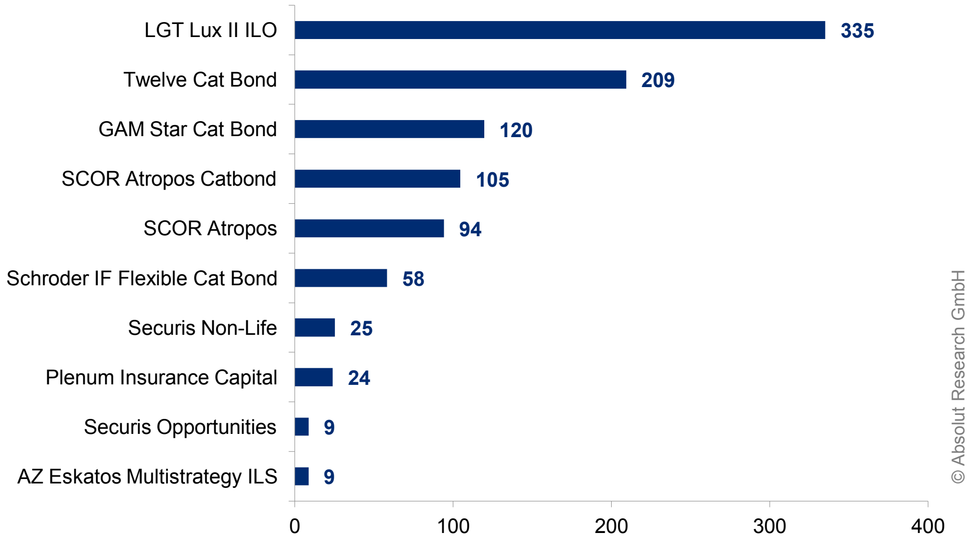


## Insurance-Linked Securities

9 **Asset under Management Mio. €** (Insurance-Linked Securities)

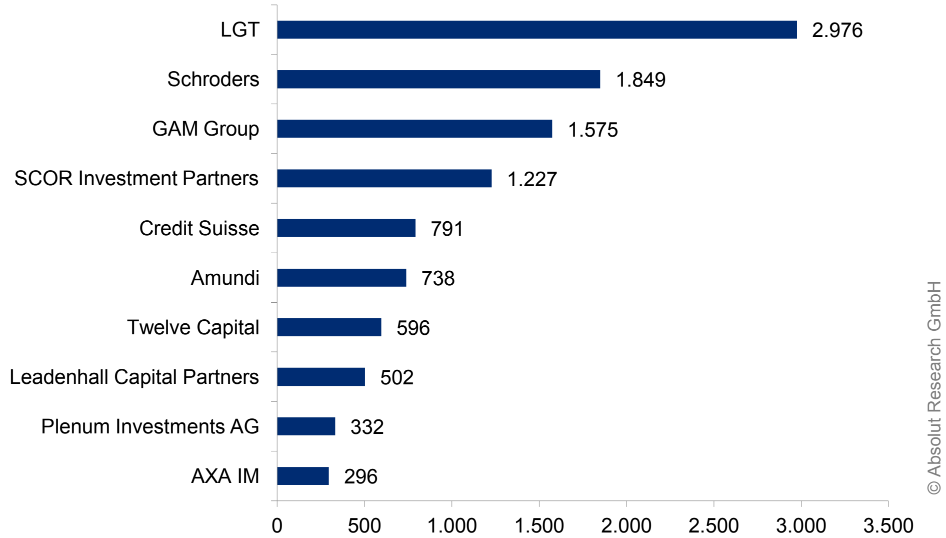



10 **Nettomittelflüsse in Mio € 12 Monate - Top Funds** (Insurance-Linked Securities)

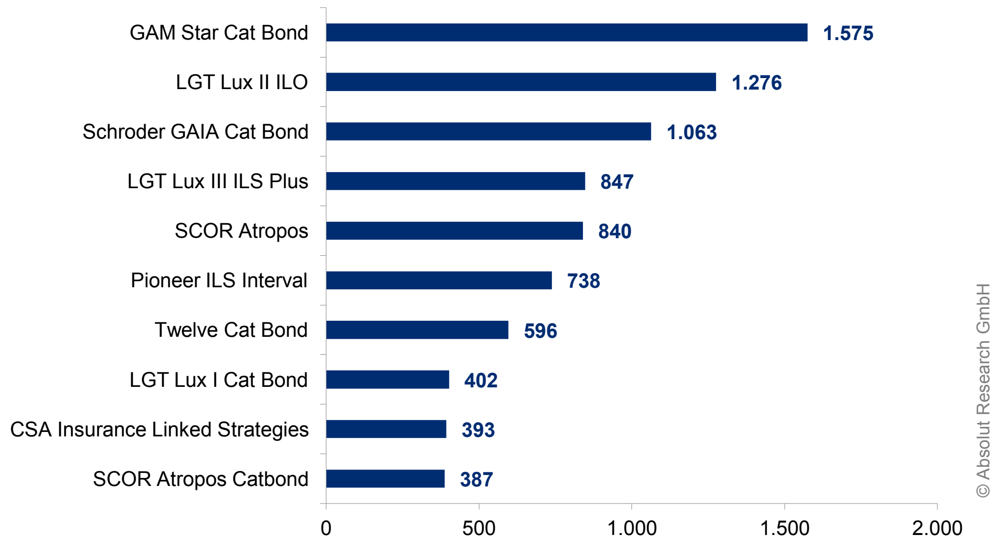


## Insurance-Linked Securities

11 **Verwaltetes Vermögen in Mio € - Top Anbieter** (Insurance-Linked Securities)

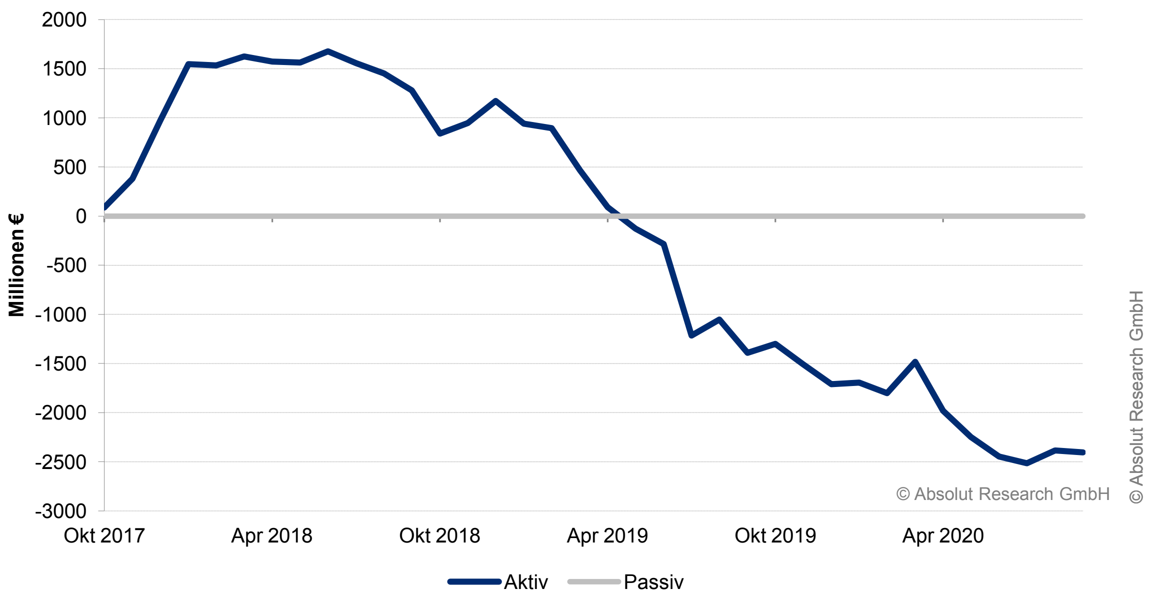



12 **Verwaltetes Vermögen in Mio € - Top Fonds** (Insurance-Linked Securities)

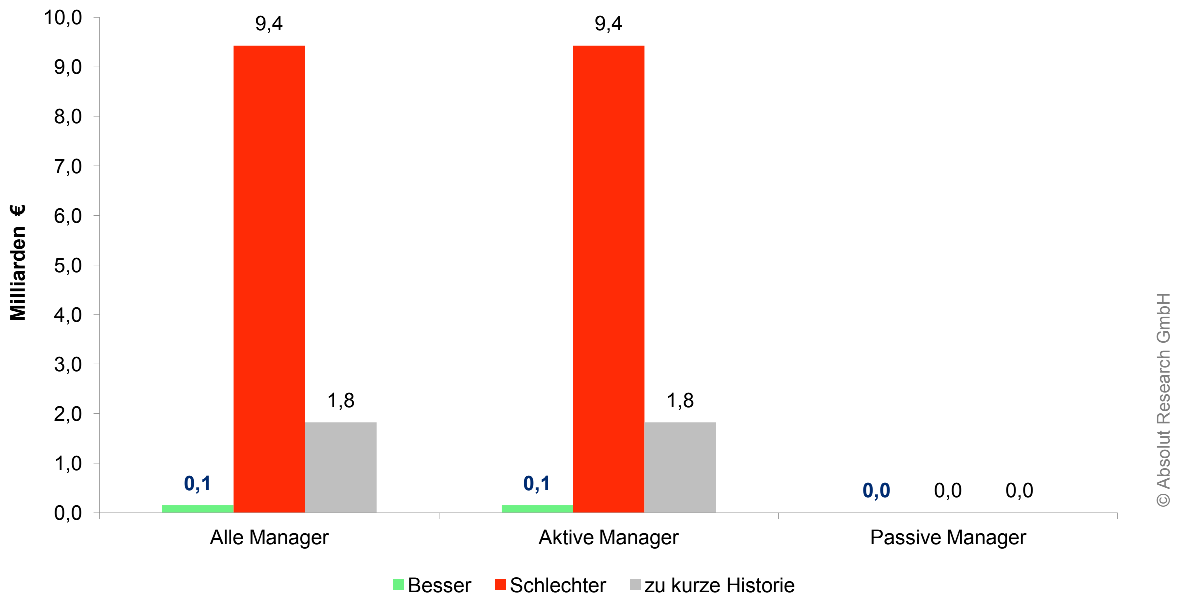


## Insurance-Linked Securities

13 **Kumulierte Nettomittelflüsse** (Insurance-Linked Securities)

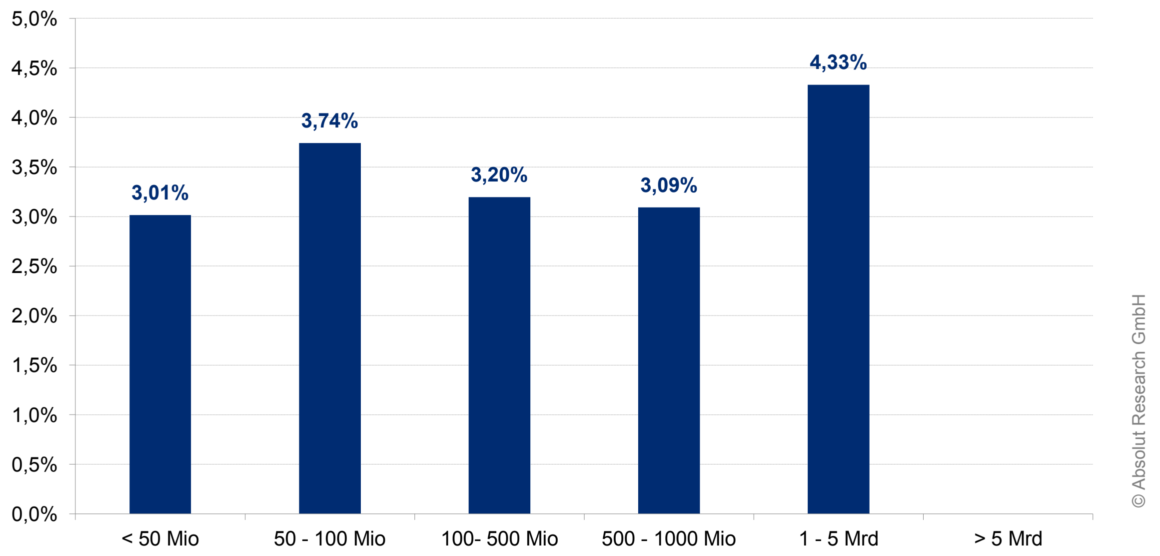



14 **Volumengewichtete Rendite vs. Benchmark** (Insurance-Linked Securities)

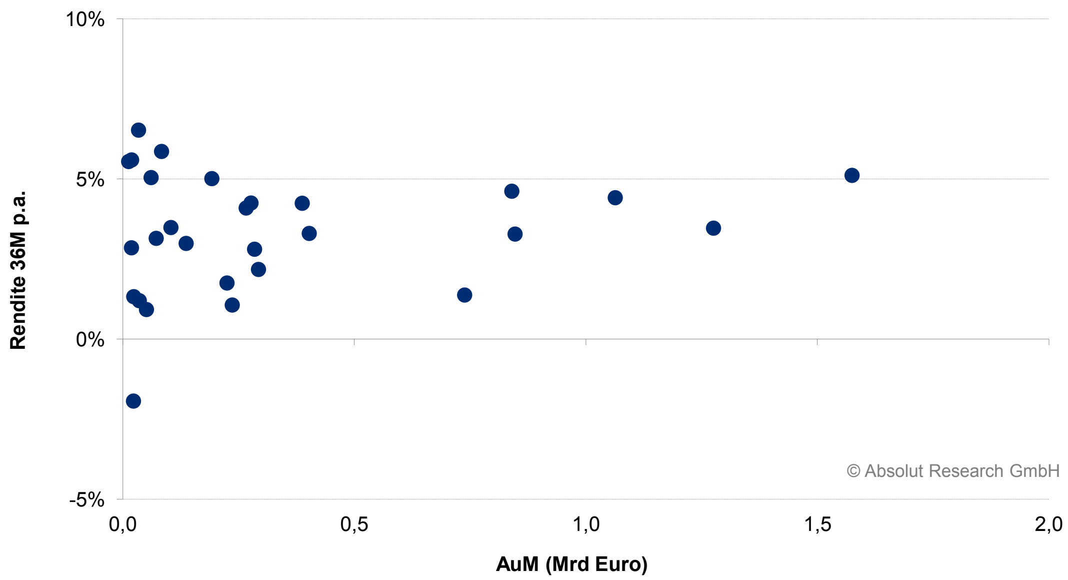


## Insurance-Linked Securities

15 **Fondsgröße und mittlere Rendite 36 Monate** (Insurance-Linked Securities)




16 **Rendite und Fondsgröße** (Insurance-Linked Securities)



## Insurance-Linked Securities

Rendite Year to Date - 1 Jahr

| | | Year to Date | LM | Rendite | Worst Month | StDev. | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Solidum-Falcon Insurance Linked Strategy | **7,43%** | 1,53% | 9,98% | -1,01% | 4,12% | ◔ |
| 2 | Leadenhall Value Insurance Linked | **6,92%** | 3,43% | 3,19% | -3,04% | 5,22% | ◕ |
| 3 | Solidum-Falcon Insurance Opportunities | **5,90%** | 2,16% | 8,60% | -1,03% | 4,05% | ◔ |
| 4 | Pioneer ILS Interval | **5,53%** | 1,39% | 4,77% | -1,45% | 2,40% | ● |
| 5 | SCOR Atropos Catbond | **5,41%** | 1,11% | 6,19% | -1,59% | 2,71% | ◕ |
| 6 | SCOR Atropos | **5,37%** | 1,25% | 6,36% | -0,67% | 1,79% | ● |
| 7 | Leadenhall UCITS ILS | **5,17%** | 1,03% | 7,40% | -0,52% | 2,33% | ◕ |
| 8 | LGT Select Cat Bond | **4,98%** | 1,40% | 6,65% | -2,91% | 4,23% | ◑ |
| ... | | | | | | | |
| 32 | Tokio Marine CAT Bond | **-0,19%** | -1,25% | 0,49% | -2,33% | 3,80% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Rendite - 1 Jahr

| | | Rendite | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Solidum-Falcon Insurance Linked Strategy | **9,98%** | 4,12% | 2,51 | -1,16% | -1,01% | ◔ |
| 2 | Solidum-Falcon Insurance Opportunities | **8,60%** | 4,05% | 2,21 | -1,23% | -1,42% | ◔ |
| 3 | Leadenhall UCITS ILS | **7,40%** | 2,33% | 3,33 | -0,51% | -0,86% | ◕ |
| 4 | LGT Select Cat Bond | **6,65%** | 4,23% | 1,67 | -1,46% | -2,91% | ◑ |
| 5 | AXA IM Novalto GAIA | **6,42%** | 3,15% | 2,16 | -0,97% | -1,81% | ◕ |
| 6 | SCOR Atropos | **6,36%** | 1,79% | 3,74 | -0,34% | -0,67% | ● |
| 7 | SCOR Atropos Catbond | **6,19%** | 2,71% | 2,42 | -0,78% | -1,59% | ◕ |
| 8 | LGT Lux I Cat Bond | **6,01%** | 1,91% | 3,34 | -0,42% | -0,58% | ● |
| ... | | | | | | | |
| 32 | Schroder All-ILS Fund Ltd | **0,17%** | 3,94% | 0,15 | -1,85% | -3,99% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Rendite p.a. - 2 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Solidum-Falcon Insurance Linked Strategy | **6,01%** | 3,69% | 1,72 | -1,26% | -2,13% | |
| 2 | SCOR Atropos | **5,38%** | 1,80% | 3,18 | -0,41% | -0,67% | |
| 3 | LGT Select Cat Bond | **5,15%** | 3,71% | 1,49 | -1,34% | -2,91% | |
| 4 | GAM Star Cat Bond | **4,62%** | 2,36% | 2,11 | -0,74% | -0,97% | |
| 5 | Twelve Cat Bond | **4,47%** | 2,03% | 2,38 | -0,60% | -1,20% | |
| 6 | SCOR Atropos Catbond | **4,41%** | 2,79% | 1,71 | -0,96% | -1,59% | |
| 7 | Leadenhall UCITS ILS | **4,36%** | 2,67% | 1,77 | -0,91% | -2,26% | |
| 8 | Solidum-Falcon Insurance Opportunities | **4,29%** | 4,18% | 1,11 | -1,63% | -4,80% | |
| ... | | | | | | | |
| 32 | Leadenhall Value Insurance Linked | **-0,29%** | 6,36% | 0,01 | -3,03% | -10,63% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Rendite p.a. - 3 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Solidum-Falcon Insurance Linked Strategy | **6,52%** | 3,33% | 2,06 | -1,05% | -2,13% | ◔ |
| 2 | LGT Select Cat Bond | **5,86%** | 3,07% | 2,02 | -0,98% | -2,91% | ◑ |
| 3 | Solidum-Falcon Insurance Opportunities | **5,59%** | 4,09% | 1,45 | -1,48% | -4,80% | ◔ |
| 4 | Solidum Cat Bond | **5,54%** | 3,10% | 1,90 | -1,02% | -2,60% | ◔ |
| 5 | GAM Star Cat Bond | **5,11%** | 2,14% | 2,55 | -0,60% | -0,97% | ● |
| 6 | JSS Cat Bond | **5,04%** | 2,63% | 2,05 | -0,83% | -1,67% | ◑ |
| 7 | AXA IM Novalto GAIA | **5,01%** | 2,71% | 1,97 | -0,88% | -2,29% | ◕ |
| ... | | | | | | | |
| 28 | Tenax ILS UCITS | **-1,93%** | 3,03% | -0,00 | -1,60% | -9,39% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Insurance-Linked Securities

Rendite p.a. - 5 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | LGT Select Cat Bond | **4,40%** | 3,09% | 1,53 | -1,10% | -3,90% | |
| 2 | Solidum-Falcon Insurance Linked Strategy | **4,26%** | 3,90% | 1,17 | -1,50% | -5,95% | |
| 3 | SCOR Atropos Catbond | **3,93%** | 2,22% | 1,91 | -0,73% | -2,24% | |
| 4 | GAM Star Cat Bond | **3,86%** | 2,51% | 1,67 | -0,87% | -3,72% | |
| 5 | SCOR Atropos | **3,44%** | 3,59% | 1,05 | -1,42% | -7,03% | |
| 6 | Schroder IF Flexible Cat Bond | **3,39%** | 3,55% | 1,04 | -1,40% | -5,40% | |
| ... | | | | | | | |
| 22 | Leadenhall Value Insurance Linked | **-1,21%** | 8,77% | -0,00 | -4,23% | -23,85% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %    Top 25 %    Bottom 25 %

## Insurance-Linked Securities

Rendite p.a. - 10 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Leadenhall Value Insurance Linked | **4,08%** | 6,45% | 0,62 | -2,71% | -23,85% | ◕ |
| 2 | AZ Eskatos Multistrategy ILS | **4,02%** | 1,48% | 2,65 | -0,37% | -2,75% | ◑ |
| 3 | AXA IM Novalto GAIA | **3,62%** | 2,54% | 1,38 | -0,91% | -5,09% | ◕ |
| 4 | Solidum Cat Bond | **2,89%** | 3,31% | 0,84 | -1,33% | -7,44% | ◔ |
| 5 | LGT Lux III ILS Plus | **2,78%** | 3,67% | 0,73 | -1,51% | -8,20% | ● |
| 6 | Schroder All-ILS Fund Ltd | **2,73%** | 3,57% | 0,74 | -1,46% | -9,29% | ◕ |
| 7 | Plenum CAT Bond | **2,71%** | 2,22% | 1,16 | -0,83% | -5,04% | ◕ |
| 8 | LGT CH Cat Bond | **1,46%** | 2,00% | 0,68 | -0,83% | -4,72% | ◑ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

StDev. - 1 Jahr

| | | StDev. | Rendite | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AZ Eskatos Multistrategy ILS | **1,45%** | 4,47% | 3,35 | -0,32% | -0,83% | ◑ |
| 2 | LGT CH Cat Bond | **1,51%** | 3,71% | 2,70 | -0,41% | -0,52% | ◑ |
| 3 | SCOR Atropos | **1,79%** | 6,36% | 3,74 | -0,34% | -0,67% | ● |
| 4 | Horizon | **1,83%** | 1,84% | 1,22 | -0,72% | -1,40% | - |
| 5 | Plenum CAT Bond | **1,90%** | 5,27% | 2,96 | -0,47% | -0,95% | ◕ |
| 6 | LGT Lux I Cat Bond | **1,91%** | 6,01% | 3,34 | -0,42% | -0,58% | ● |
| 7 | AZ Cat Bond Plus | **1,94%** | 5,90% | 3,24 | -0,44% | -0,58% | ◔ |
| 8 | GAM Star Cat Bond | **1,96%** | 5,83% | 3,17 | -0,45% | -0,97% | ● |
| ... | | | | | | | |
| 32 | Leadenhall Value Insurance Linked | **5,22%** | 3,19% | 0,69 | -2,20% | -3,49% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

StDev. - 2 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **1,80%** | 5,38% | 3,18 | -0,41% | -0,67% | ● |
| 2 | Twelve Cat Bond | **2,03%** | 4,47% | 2,38 | -0,60% | -1,20% | ● |
| 3 | AZ Eskatos Multistrategy ILS | **2,04%** | 1,46% | 0,89 | -0,84% | -2,75% | ◑ |
| 4 | Horizon | **2,13%** | 1,21% | 0,74 | -0,91% | -1,85% | - |
| 5 | LGT Lux III ILS Plus | **2,27%** | 2,29% | 1,17 | -0,89% | -1,60% | ● |
| 6 | GAM Star Cat Bond | **2,36%** | 4,62% | 2,11 | -0,74% | -0,97% | ● |
| 7 | AZ Cat Bond Plus | **2,42%** | 1,84% | 0,91 | -1,00% | -3,45% | ◔ |
| 8 | LGT CH Cat Bond | **2,43%** | 0,35% | 0,29 | -1,12% | -4,72% | ◑ |
| ... | | | | | | | |
| 32 | Leadenhall Value Insurance Linked | **6,36%** | -0,29% | 0,01 | -3,03% | -10,63% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

Absolut ranking

## Insurance-Linked Securities

StDev. - 3 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **1,68%** | 4,62% | 2,95 | -0,42% | -1,14% | ● |
| 2 | AZ Eskatos Multistrategy ILS | **1,78%** | 2,99% | 1,87 | -0,60% | -2,75% | ◑ |
| 3 | LGT Lux III ILS Plus | **1,96%** | 3,28% | 1,84 | -0,66% | -1,60% | ● |
| 4 | LGT CH Cat Bond | **2,00%** | 0,92% | 0,64 | -0,87% | -4,72% | ◑ |
| 5 | AZ Cat Bond Plus | **2,03%** | 1,20% | 0,76 | -0,86% | -3,66% | ◔ |
| 6 | GAM Star Cat Bond | **2,14%** | 5,11% | 2,55 | -0,60% | -0,97% | ● |
| 7 | LGT Lux I Cat Bond | **2,33%** | 3,30% | 1,56 | -0,83% | -2,29% | ● |
| ... | | | | | | | |
| 28 | Leadenhall Value Insurance Linked | **5,43%** | 1,06% | 0,26 | -2,48% | -12,18% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

StDev. - 5 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | LGT CH Cat Bond | **1,57%** | 1,16% | 0,94 | -0,65% | -4,72% | ◑ |
| 2 | AZ Cat Bond Plus | **1,81%** | 0,41% | 0,40 | -0,83% | -5,01% | ◔ |
| 3 | AZ Eskatos Multistrategy ILS | **1,88%** | 3,24% | 1,90 | -0,62% | -2,75% | ◑ |
| 4 | LGT Lux I Cat Bond | **1,88%** | 2,96% | 1,74 | -0,65% | -2,29% | ● |
| 5 | SCOR Atropos Catbond | **2,22%** | 3,93% | 1,91 | -0,73% | -2,24% | ◕ |
| 6 | Plenum CAT Bond | **2,28%** | 2,42% | 1,20 | -0,88% | -5,04% | ◕ |
| ... | | | | | | | |
| 22 | Leadenhall Value Insurance Linked | **8,77%** | -1,21% | -0,00 | -4,23% | -23,85% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10% Top 25% Bottom 25%

## Insurance-Linked Securities

StDev. - 10 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AZ Eskatos Multistrategy ILS | **1,48%** | 4,02% | 2,65 | -0,37% | -2,75% | ◑ |
| 2 | LGT CH Cat Bond | **2,00%** | 1,46% | 0,68 | -0,83% | -4,72% | ◑ |
| 3 | Plenum CAT Bond | **2,22%** | 2,71% | 1,16 | -0,83% | -5,04% | ◕ |
| 4 | AXA IM Novalto GAIA | **2,54%** | 3,62% | 1,38 | -0,91% | -5,09% | ◕ |
| 5 | Solidum Cat Bond | **3,31%** | 2,89% | 0,84 | -1,33% | -7,44% | ◔ |
| 6 | Schroder All-ILS Fund Ltd | **3,57%** | 2,73% | 0,74 | -1,46% | -9,29% | ◕ |
| 7 | LGT Lux III ILS Plus | **3,67%** | 2,78% | 0,73 | -1,51% | -8,20% | ● |
| 8 | Leadenhall Value Insurance Linked | **6,45%** | 4,08% | 0,62 | -2,71% | -23,85% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Sharpe Ratio - 1 Jahr

| | | Sharpe Ratio | Rendite | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **3,74** | 6,36% | 1,79% | -0,34% | -0,67% | ● |
| 2 | AZ Eskatos Multistrategy ILS | **3,35** | 4,47% | 1,45% | -0,32% | -0,83% | ◑ |
| 3 | LGT Lux I Cat Bond | **3,34** | 6,01% | 1,91% | -0,42% | -0,58% | ● |
| 4 | Leadenhall UCITS ILS | **3,33** | 7,40% | 2,33% | -0,51% | -0,86% | ◕ |
| 5 | AZ Cat Bond Plus | **3,24** | 5,90% | 1,94% | -0,44% | -0,58% | ◔ |
| 6 | GAM Star Cat Bond | **3,17** | 5,83% | 1,96% | -0,45% | -0,97% | ● |
| 7 | Plenum CAT Bond | **2,96** | 5,27% | 1,90% | -0,47% | -0,95% | ◕ |
| 8 | Twelve Cat Bond | **2,84** | 5,98% | 2,24% | -0,57% | -1,11% | ● |
| ... | | | | | | | |
| 32 | Schroder All-ILS Fund Ltd | **0,15** | 0,17% | 3,94% | -1,85% | -3,99% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Insurance-Linked Securities

Sharpe Ratio - 2 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **3,18** | 5,38% | 1,80% | -0,41% | -0,67% | ● |
| 2 | Twelve Cat Bond | **2,38** | 4,47% | 2,03% | -0,60% | -1,20% | ● |
| 3 | GAM Star Cat Bond | **2,11** | 4,62% | 2,36% | -0,74% | -0,97% | ● |
| 4 | Leadenhall UCITS ILS | **1,77** | 4,36% | 2,67% | -0,91% | -2,26% | ◕ |
| 5 | Solidum-Falcon Insurance Linked Strategy | **1,72** | 6,01% | 3,69% | -1,26% | -2,13% | ◔ |
| 6 | SCOR Atropos Catbond | **1,71** | 4,41% | 2,79% | -0,96% | -1,59% | ◕ |
| 7 | LGT Select Cat Bond | **1,49** | 5,15% | 3,71% | -1,34% | -2,91% | ◑ |
| 8 | JSS Cat Bond | **1,39** | 3,28% | 2,61% | -0,97% | -1,67% | ◑ |
| ... | | | | | | | |
| 32 | Leadenhall Value Insurance Linked | **0,01** | -0,29% | 6,36% | -3,03% | -10,63% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Sharpe Ratio - 3 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **2,95** | 4,62% | 1,68% | -0,42% | -1,14% | |
| 2 | GAM Star Cat Bond | **2,55** | 5,11% | 2,14% | -0,60% | -0,97% | |
| 3 | Solidum-Falcon Insurance Linked Strategy | **2,06** | 6,52% | 3,33% | -1,05% | -2,13% | |
| 4 | JSS Cat Bond | **2,05** | 5,04% | 2,63% | -0,83% | -1,67% | |
| 5 | LGT Select Cat Bond | **2,02** | 5,86% | 3,07% | -0,98% | -2,91% | |
| 6 | AXA IM Novalto GAIA | **1,97** | 5,01% | 2,71% | -0,88% | -2,29% | |
| 7 | SCOR Atropos Catbond | **1,95** | 4,24% | 2,35% | -0,77% | -1,59% | |
| ... | | | | | | | |
| 28 | Tenax ILS UCITS | **-0,00** | -1,93% | 3,03% | -1,60% | -9,39% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10% Top 25% Bottom 25%

## Insurance-Linked Securities

Sharpe Ratio - 5 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos Catbond | **1,91** | 3,93% | 2,22% | -0,73% | -2,24% | ◕ |
| 2 | AZ Eskatos Multistrategy ILS | **1,90** | 3,24% | 1,88% | -0,62% | -2,75% | ◑ |
| 3 | LGT Lux I Cat Bond | **1,74** | 2,96% | 1,88% | -0,65% | -2,29% | ● |
| 4 | GAM Star Cat Bond | **1,67** | 3,86% | 2,51% | -0,87% | -3,72% | ● |
| 5 | LGT Select Cat Bond | **1,53** | 4,40% | 3,09% | -1,10% | -3,90% | ◑ |
| 6 | Plenum CAT Bond | **1,20** | 2,42% | 2,28% | -0,88% | -5,04% | ◕ |
| ... | | | | | | | |
| 22 | Leadenhall Value Insurance Linked | **-0,00** | -1,21% | 8,77% | -4,23% | -23,85% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Insurance-Linked Securities

### Sharpe Ratio - 10 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AZ Eskatos Multistrategy ILS | **2,65** | 4,02% | 1,48% | -0,37% | -2,75% | ◑ |
| 2 | AXA IM Novalto GAIA | **1,38** | 3,62% | 2,54% | -0,91% | -5,09% | ◕ |
| 3 | Plenum CAT Bond | **1,16** | 2,71% | 2,22% | -0,83% | -5,04% | ◕ |
| 4 | Solidum Cat Bond | **0,84** | 2,89% | 3,31% | -1,33% | -7,44% | ◔ |
| 5 | Schroder All-ILS Fund Ltd | **0,74** | 2,73% | 3,57% | -1,46% | -9,29% | ◕ |
| 6 | LGT Lux III ILS Plus | **0,73** | 2,78% | 3,67% | -1,51% | -8,20% | ● |
| 7 | LGT CH Cat Bond | **0,68** | 1,46% | 2,00% | -0,83% | -4,72% | ◑ |
| 8 | Leadenhall Value Insurance Linked | **0,62** | 4,08% | 6,45% | -2,71% | -23,85% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Maximum Drawdown - 1 Jahr

| | | Maximum Drawdown | Worst Month | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | LGT CH Cat Bond | **-0,52%** | -0,52% | 3,71% | 1,51% | 2,70 | ◑ |
| 2 | LGT Lux I Cat Bond | **-0,58%** | -0,58% | 6,01% | 1,91% | 3,34 | ● |
| 3 | AZ Cat Bond Plus | **-0,58%** | -0,58% | 5,90% | 1,94% | 3,24 | ◔ |
| 4 | SCOR Atropos | **-0,67%** | -0,67% | 6,36% | 1,79% | 3,74 | ● |
| 5 | AZ Eskatos Multistrategy ILS | **-0,83%** | -0,83% | 4,47% | 1,45% | 3,35 | ◑ |
| 6 | Leadenhall UCITS ILS | **-0,86%** | -0,52% | 7,40% | 2,33% | 3,33 | ◕ |
| 7 | Plenum CAT Bond | **-0,95%** | -0,74% | 5,27% | 1,90% | 2,96 | ◕ |
| 8 | GAM Star Cat Bond | **-0,97%** | -0,97% | 5,83% | 1,96% | 3,17 | ● |
| ... | | | | | | | |
| 32 | Schroder All-ILS Fund Ltd | **-3,99%** | -3,04% | 0,17% | 3,94% | 0,15 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Maximum Drawdown - 2 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **-0,67%** | -0,67% | 5,38% | 1,80% | 3,18 | ● |
| 2 | GAM Star Cat Bond | **-0,97%** | -0,97% | 4,62% | 2,36% | 2,11 | ● |
| 3 | Twelve Cat Bond | **-1,20%** | -1,11% | 4,47% | 2,03% | 2,38 | ● |
| 4 | SCOR Atropos Catbond | **-1,59%** | -1,59% | 4,41% | 2,79% | 1,71 | ◕ |
| 5 | LGT Lux III ILS Plus | **-1,60%** | -1,54% | 2,29% | 2,27% | 1,17 | ● |
| 6 | JSS Cat Bond | **-1,67%** | -1,67% | 3,28% | 2,61% | 1,39 | ◑ |
| 7 | Catpricorn Fund | **-1,84%** | -1,61% | 2,64% | 2,44% | 1,23 | - |
| 8 | Horizon | **-1,85%** | -1,56% | 1,21% | 2,13% | 0,74 | - |
| ... | | | | | | | |
| 32 | Leadenhall Value Insurance Linked | **-10,63%** | -4,09% | -0,29% | 6,36% | 0,01 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

### Maximum Drawdown - 3 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | GAM Star Cat Bond | **-0,97%** | -0,97% | 5,11% | 2,14% | 2,55 | ● |
| 2 | SCOR Atropos | **-1,14%** | -0,70% | 4,62% | 1,68% | 2,95 | ● |
| 3 | SCOR Atropos Catbond | **-1,59%** | -1,59% | 4,24% | 2,35% | 1,95 | ◕ |
| 4 | LGT Lux III ILS Plus | **-1,60%** | -1,54% | 3,28% | 1,96% | 1,84 | ● |
| 5 | JSS Cat Bond | **-1,67%** | -1,67% | 5,04% | 2,63% | 2,05 | ◑ |
| 6 | Solidum-Falcon Insurance Linked Strategy | **-2,13%** | -1,01% | 6,52% | 3,33% | 2,06 | ◔ |
| 7 | Schroder GAIA Cat Bond | **-2,18%** | -1,89% | 4,41% | 2,92% | 1,63 | ● |
| ... | | | | | | | |
| 28 | Leadenhall Value Insurance Linked | **-12,18%** | -4,09% | 1,06% | 5,43% | 0,26 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Insurance-Linked Securities

Maximum Drawdown - 5 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos Catbond | **-2,24%** | -2,24% | 3,93% | 2,22% | 1,91 | ◕ |
| 2 | LGT Lux I Cat Bond | **-2,29%** | -0,94% | 2,96% | 1,88% | 1,74 | ● |
| 3 | AZ Eskatos Multistrategy ILS | **-2,75%** | -1,81% | 3,24% | 1,88% | 1,90 | ◑ |
| 4 | GAM Star Cat Bond | **-3,72%** | -3,72% | 3,86% | 2,51% | 1,67 | ● |
| 5 | LGT Select Cat Bond | **-3,90%** | -3,90% | 4,40% | 3,09% | 1,53 | ◑ |
| 6 | LGT CH Cat Bond | **-4,72%** | -1,87% | 1,16% | 1,57% | 0,94 | ◑ |
| ... | | | | | | | |
| 22 | Leadenhall Value Insurance Linked | **-23,85%** | -16,62% | -1,21% | 8,77% | -0,00 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Maximum Drawdown - 10 Jahre

| | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|
| 1 AZ Eskatos Multistrategy ILS | **-2,75%** | -1,81% | 4,02% | 1,48% | 2,65 | ◑ |
| 2 LGT CH Cat Bond | **-4,72%** | -4,65% | 1,46% | 2,00% | 0,68 | ◑ |
| 3 Plenum CAT Bond | **-5,04%** | -3,32% | 2,71% | 2,22% | 1,16 | ◕ |
| 4 AXA IM Novalto GAIA | **-5,09%** | -5,09% | 3,62% | 2,54% | 1,38 | ◕ |
| 5 Solidum Cat Bond | **-7,44%** | -7,44% | 2,89% | 3,31% | 0,84 | ◔ |
| 6 LGT Lux III ILS Plus | **-8,20%** | -7,57% | 2,78% | 3,67% | 0,73 | ● |
| 7 Schroder All-ILS Fund Ltd | **-9,29%** | -9,29% | 2,73% | 3,57% | 0,74 | ◕ |
| 8 Leadenhall Value Insurance Linked | **-23,85%** | -16,62% | 4,08% | 6,45% | 0,62 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

VaR (95%) - 1 Jahr

| | | VaR (95%) | MVaR (95%) | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AZ Eskatos Multistrategy ILS | **-0,32%** | -0,51% | 4,47% | 1,45% | 3,35 | ◑ |
| 2 | SCOR Atropos | **-0,34%** | -0,46% | 6,36% | 1,79% | 3,74 | ● |
| 3 | LGT CH Cat Bond | **-0,41%** | -0,50% | 3,71% | 1,51% | 2,70 | ◑ |
| 4 | LGT Lux I Cat Bond | **-0,42%** | -0,54% | 6,01% | 1,91% | 3,34 | ● |
| 5 | AZ Cat Bond Plus | **-0,44%** | -0,51% | 5,90% | 1,94% | 3,24 | ◔ |
| 6 | GAM Star Cat Bond | **-0,45%** | -0,65% | 5,83% | 1,96% | 3,17 | ● |
| 7 | Plenum CAT Bond | **-0,47%** | -0,59% | 5,27% | 1,90% | 2,96 | ◕ |
| 8 | Leadenhall UCITS ILS | **-0,51%** | -0,54% | 7,40% | 2,33% | 3,33 | ◕ |
| ... | | | | | | | |
| 32 | Leadenhall Value Insurance Linked | **-2,20%** | -2,22% | 3,19% | 5,22% | 0,69 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

VaR (95%) - 2 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **-0,41%** | -0,44% | 5,38% | 1,80% | 3,18 | ● |
| 2 | Twelve Cat Bond | **-0,60%** | -0,71% | 4,47% | 2,03% | 2,38 | ● |
| 3 | GAM Star Cat Bond | **-0,74%** | -0,63% | 4,62% | 2,36% | 2,11 | ● |
| 4 | AZ Eskatos Multistrategy ILS | **-0,84%** | -1,07% | 1,46% | 2,04% | 0,89 | ◑ |
| 5 | LGT Lux III ILS Plus | **-0,89%** | -0,96% | 2,29% | 2,27% | 1,17 | ● |
| 6 | Leadenhall UCITS ILS | **-0,91%** | -0,98% | 4,36% | 2,67% | 1,77 | ◕ |
| 7 | Horizon | **-0,91%** | -1,06% | 1,21% | 2,13% | 0,74 | - |
| 8 | Catpricorn Fund | **-0,94%** | -1,06% | 2,64% | 2,44% | 1,23 | - |
| ... | | | | | | | |
| 32 | Leadenhall Value Insurance Linked | **-3,03%** | -3,47% | -0,29% | 6,36% | 0,01 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Insurance-Linked Securities

VaR (95%) - 3 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **-0,42%** | -0,44% | 4,62% | 1,68% | 2,95 | ● |
| 2 | GAM Star Cat Bond | **-0,60%** | -0,52% | 5,11% | 2,14% | 2,55 | ● |
| 3 | AZ Eskatos Multistrategy ILS | **-0,60%** | -0,82% | 2,99% | 1,78% | 1,87 | ◑ |
| 4 | LGT Lux III ILS Plus | **-0,66%** | -0,76% | 3,28% | 1,96% | 1,84 | ● |
| 5 | SCOR Atropos Catbond | **-0,77%** | -0,85% | 4,24% | 2,35% | 1,95 | ◕ |
| 6 | Leadenhall UCITS ILS | **-0,78%** | -0,85% | 4,09% | 2,36% | 1,88 | ◕ |
| 7 | LGT Lux I Cat Bond | **-0,83%** | -0,70% | 3,30% | 2,33% | 1,56 | ● |
| ... | | | | | | | |
| 28 | Leadenhall Value Insurance Linked | **-2,48%** | -2,90% | 1,06% | 5,43% | 0,26 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Insurance-Linked Securities

VaR (95%) - 5 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AZ Eskatos Multistrategy ILS | **-0,62%** | -0,87% | 3,24% | 1,88% | 1,90 | ◑ |
| 2 | LGT CH Cat Bond | **-0,65%** | -0,80% | 1,16% | 1,57% | 0,94 | ◑ |
| 3 | LGT Lux I Cat Bond | **-0,65%** | -0,50% | 2,96% | 1,88% | 1,74 | ● |
| 4 | SCOR Atropos Catbond | **-0,73%** | -0,90% | 3,93% | 2,22% | 1,91 | ◕ |
| 5 | AZ Cat Bond Plus | **-0,83%** | -0,80% | 0,41% | 1,81% | 0,40 | ◔ |
| 6 | GAM Star Cat Bond | **-0,87%** | -1,09% | 3,86% | 2,51% | 1,67 | ● |
| ... | | | | | | | |
| 22 | Leadenhall Value Insurance Linked | **-4,23%** | -5,06% | -1,21% | 8,77% | -0,00 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

VaR (95%) - 10 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AZ Eskatos Multistrategy ILS | **-0,37%** | -0,56% | 4,02% | 1,48% | 2,65 | ◑ |
| 2 | LGT CH Cat Bond | **-0,83%** | -0,92% | 1,46% | 2,00% | 0,68 | ◑ |
| 3 | Plenum CAT Bond | **-0,83%** | -1,05% | 2,71% | 2,22% | 1,16 | ◕ |
| 4 | AXA IM Novalto GAIA | **-0,91%** | -1,11% | 3,62% | 2,54% | 1,38 | ◕ |
| 5 | Solidum Cat Bond | **-1,33%** | -1,49% | 2,89% | 3,31% | 0,84 | ◔ |
| 6 | Schroder All-ILS Fund Ltd | **-1,46%** | -1,27% | 2,73% | 3,57% | 0,74 | ◕ |
| 7 | LGT Lux III ILS Plus | **-1,51%** | -1,78% | 2,78% | 3,67% | 0,73 | ● |
| 8 | Leadenhall Value Insurance Linked | **-2,71%** | -2,49% | 4,08% | 6,45% | 0,62 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

MVaR (95%) - 1 Jahr

| | | MVaR (95%) | VaR (95%) | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **-0,46%** | -0,34% | 6,36% | 1,79% | 3,74 | ● |
| 2 | LGT CH Cat Bond | **-0,50%** | -0,41% | 3,71% | 1,51% | 2,70 | ◑ |
| 3 | AZ Cat Bond Plus | **-0,51%** | -0,44% | 5,90% | 1,94% | 3,24 | ◔ |
| 4 | AZ Eskatos Multistrategy ILS | **-0,51%** | -0,32% | 4,47% | 1,45% | 3,35 | ◑ |
| 5 | Leadenhall UCITS ILS | **-0,54%** | -0,51% | 7,40% | 2,33% | 3,33 | ◕ |
| 6 | LGT Lux I Cat Bond | **-0,54%** | -0,42% | 6,01% | 1,91% | 3,34 | ● |
| 7 | Plenum CAT Bond | **-0,59%** | -0,47% | 5,27% | 1,90% | 2,96 | ◕ |
| 8 | GAM Star Cat Bond | **-0,65%** | -0,45% | 5,83% | 1,96% | 3,17 | ● |
| ... | | | | | | | |
| 32 | Schroder All-ILS Fund Ltd | **-2,31%** | -1,85% | 0,17% | 3,94% | 0,15 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

MVaR (95%) - 2 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **-0,44%** | -0,41% | 5,38% | 1,80% | 3,18 | ● |
| 2 | GAM Star Cat Bond | **-0,63%** | -0,74% | 4,62% | 2,36% | 2,11 | ● |
| 3 | Twelve Cat Bond | **-0,71%** | -0,60% | 4,47% | 2,03% | 2,38 | ● |
| 4 | LGT Lux I Cat Bond | **-0,94%** | -1,09% | 3,08% | 2,83% | 1,21 | ● |
| 5 | LGT Lux III ILS Plus | **-0,96%** | -0,89% | 2,29% | 2,27% | 1,17 | ● |
| 6 | Leadenhall UCITS ILS | **-0,98%** | -0,91% | 4,36% | 2,67% | 1,77 | ◕ |
| 7 | AZ Cat Bond Plus | **-0,99%** | -1,00% | 1,84% | 2,42% | 0,91 | ◔ |
| 8 | JSS Cat Bond | **-1,03%** | -0,97% | 3,28% | 2,61% | 1,39 | ◑ |
| ... | | | | | | | |
| 32 | Leadenhall Value Insurance Linked | **-3,47%** | -3,03% | -0,29% | 6,36% | 0,01 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Insurance-Linked Securities

MVaR (95%) - 3 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **-0,44%** | -0,42% | 4,62% | 1,68% | 2,95 | ● |
| 2 | GAM Star Cat Bond | **-0,52%** | -0,60% | 5,11% | 2,14% | 2,55 | ● |
| 3 | LGT Lux I Cat Bond | **-0,70%** | -0,83% | 3,30% | 2,33% | 1,56 | ● |
| 4 | LGT Lux III ILS Plus | **-0,76%** | -0,66% | 3,28% | 1,96% | 1,84 | ● |
| 5 | AZ Cat Bond Plus | **-0,80%** | -0,86% | 1,20% | 2,03% | 0,76 | ◔ |
| 6 | AZ Eskatos Multistrategy ILS | **-0,82%** | -0,60% | 2,99% | 1,78% | 1,87 | ◑ |
| 7 | Leadenhall UCITS ILS | **-0,85%** | -0,78% | 4,09% | 2,36% | 1,88 | ◕ |
| ... | | | | | | | |
| 28 | Leadenhall Value Insurance Linked | **-2,90%** | -2,48% | 1,06% | 5,43% | 0,26 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

MVaR (95%) - 5 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | LGT Lux I Cat Bond | **-0,50%** | -0,65% | 2,96% | 1,88% | 1,74 | ● |
| 2 | AZ Cat Bond Plus | **-0,80%** | -0,83% | 0,41% | 1,81% | 0,40 | ◔ |
| 3 | LGT CH Cat Bond | **-0,80%** | -0,65% | 1,16% | 1,57% | 0,94 | ◑ |
| 4 | AZ Eskatos Multistrategy ILS | **-0,87%** | -0,62% | 3,24% | 1,88% | 1,90 | ◑ |
| 5 | SCOR Atropos Catbond | **-0,90%** | -0,73% | 3,93% | 2,22% | 1,91 | ◕ |
| 6 | Plenum CAT Bond | **-1,08%** | -0,88% | 2,42% | 2,28% | 1,20 | ◕ |
| ... | | | | | | | |
| 22 | Leadenhall Value Insurance Linked | **-5,06%** | -4,23% | -1,21% | 8,77% | -0,00 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

MVaR (95%) - 10 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AZ Eskatos Multistrategy ILS | **-0,56%** | -0,37% | 4,02% | 1,48% | 2,65 | ◑ |
| 2 | LGT CH Cat Bond | **-0,92%** | -0,83% | 1,46% | 2,00% | 0,68 | ◑ |
| 3 | Plenum CAT Bond | **-1,05%** | -0,83% | 2,71% | 2,22% | 1,16 | ◕ |
| 4 | AXA IM Novalto GAIA | **-1,11%** | -0,91% | 3,62% | 2,54% | 1,38 | ◕ |
| 5 | Schroder All-ILS Fund Ltd | **-1,27%** | -1,46% | 2,73% | 3,57% | 0,74 | ◕ |
| 6 | Solidum Cat Bond | **-1,49%** | -1,33% | 2,89% | 3,31% | 0,84 | ◔ |
| 7 | LGT Lux III ILS Plus | **-1,78%** | -1,51% | 2,78% | 3,67% | 0,73 | ● |
| 8 | Leadenhall Value Insurance Linked | **-2,49%** | -2,71% | 4,08% | 6,45% | 0,62 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Insurance-Linked Securities

Worst Month - 1 Jahr

| | | Worst Month | Maximum Drawdown | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | LGT CH Cat Bond | **-0,52%** | -0,52% | 3,71% | 1,51% | 2,70 | ◑ |
| 2 | Leadenhall UCITS ILS | **-0,52%** | -0,86% | 7,40% | 2,33% | 3,33 | ◕ |
| 3 | LGT Lux I Cat Bond | **-0,58%** | -0,58% | 6,01% | 1,91% | 3,34 | ● |
| 4 | AZ Cat Bond Plus | **-0,58%** | -0,58% | 5,90% | 1,94% | 3,24 | ◔ |
| 5 | SCOR Atropos | **-0,67%** | -0,67% | 6,36% | 1,79% | 3,74 | ● |
| 6 | Plenum CAT Bond | **-0,74%** | -0,95% | 5,27% | 1,90% | 2,96 | ◕ |
| 7 | AZ Eskatos Multistrategy ILS | **-0,83%** | -0,83% | 4,47% | 1,45% | 3,35 | ◑ |
| 8 | GAM Star Cat Bond | **-0,97%** | -0,97% | 5,83% | 1,96% | 3,17 | ● |
| ... | | | | | | | |
| 32 | Schroder All-ILS Fund Ltd | **-3,04%** | -3,99% | 0,17% | 3,94% | 0,15 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Worst Month - 2 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **-0,67%** | -0,67% | 5,38% | 1,80% | 3,18 | ● |
| 2 | LGT Lux I Cat Bond | **-0,94%** | -2,29% | 3,08% | 2,83% | 1,21 | ● |
| 3 | GAM Star Cat Bond | **-0,97%** | -0,97% | 4,62% | 2,36% | 2,11 | ● |
| 4 | Solidum-Falcon Insurance Linked Strategy | **-1,01%** | -2,13% | 6,01% | 3,69% | 1,72 | ◔ |
| 5 | AZ Cat Bond Plus | **-1,09%** | -3,45% | 1,84% | 2,42% | 0,91 | ◔ |
| 6 | Twelve Cat Bond | **-1,11%** | -1,20% | 4,47% | 2,03% | 2,38 | ● |
| 7 | Leadenhall UCITS ILS | **-1,45%** | -2,26% | 4,36% | 2,67% | 1,77 | ◕ |
| 8 | LGT Lux III ILS Plus | **-1,54%** | -1,60% | 2,29% | 2,27% | 1,17 | ● |
| ... | | | | | | | |
| 32 | Pioneer ILS Interval | **-4,26%** | -8,25% | -0,04% | 4,74% | 0,07 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Worst Month - 3 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **-0,70%** | -1,14% | 4,62% | 1,68% | 2,95 | ● |
| 2 | LGT Lux I Cat Bond | **-0,94%** | -2,29% | 3,30% | 2,33% | 1,56 | ● |
| 3 | GAM Star Cat Bond | **-0,97%** | -0,97% | 5,11% | 2,14% | 2,55 | ● |
| 4 | Solidum-Falcon Insurance Linked Strategy | **-1,01%** | -2,13% | 6,52% | 3,33% | 2,06 | ◔ |
| 5 | AZ Cat Bond Plus | **-1,09%** | -3,66% | 1,20% | 2,03% | 0,76 | ◔ |
| 6 | Leadenhall UCITS ILS | **-1,45%** | -2,26% | 4,09% | 2,36% | 1,88 | ◕ |
| 7 | LGT Lux III ILS Plus | **-1,54%** | -1,60% | 3,28% | 1,96% | 1,84 | ● |
| ... | | | | | | | |
| 28 | Pioneer ILS Interval | **-4,26%** | -8,25% | 1,38% | 4,10% | 0,42 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Worst Month - 5 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | LGT Lux I Cat Bond | **-0,94%** | -2,29% | 2,96% | 1,88% | 1,74 | ● |
| 2 | AZ Cat Bond Plus | **-1,43%** | -5,01% | 0,41% | 1,81% | 0,40 | ◔ |
| 3 | AZ Eskatos Multistrategy ILS | **-1,81%** | -2,75% | 3,24% | 1,88% | 1,90 | ◑ |
| 4 | LGT CH Cat Bond | **-1,87%** | -4,72% | 1,16% | 1,57% | 0,94 | ◑ |
| 5 | SCOR Atropos Catbond | **-2,24%** | -2,24% | 3,93% | 2,22% | 1,91 | ◕ |
| 6 | Plenum CAT Bond | **-2,72%** | -5,04% | 2,42% | 2,28% | 1,20 | ◕ |
| ... | | | | | | | |
| 22 | Leadenhall Value Insurance Linked | **-16,62%** | -23,85% | -1,21% | 8,77% | -0,00 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Worst Month - 10 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AZ Eskatos Multistrategy ILS | **-1,81%** | -2,75% | 4,02% | 1,48% | 2,65 | ◑ |
| 2 | Plenum CAT Bond | **-3,32%** | -5,04% | 2,71% | 2,22% | 1,16 | ◕ |
| 3 | LGT CH Cat Bond | **-4,65%** | -4,72% | 1,46% | 2,00% | 0,68 | ◑ |
| 4 | AXA IM Novalto GAIA | **-5,09%** | -5,09% | 3,62% | 2,54% | 1,38 | ◕ |
| 5 | Solidum Cat Bond | **-7,44%** | -7,44% | 2,89% | 3,31% | 0,84 | ◔ |
| 6 | LGT Lux III ILS Plus | **-7,57%** | -8,20% | 2,78% | 3,67% | 0,73 | ● |
| 7 | Schroder All-ILS Fund Ltd | **-9,29%** | -9,29% | 2,73% | 3,57% | 0,74 | ◕ |
| 8 | Leadenhall Value Insurance Linked | **-16,62%** | -23,85% | 4,08% | 6,45% | 0,62 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Gain/Loss Ratio - 1 Jahr

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Leadenhall UCITS ILS | **9,33** | -0,86% | 7,40% | 2,33% | 3,33 | |
| 2 | SCOR Atropos | **9,14** | -0,67% | 6,36% | 1,79% | 3,74 | |
| 3 | AZ Cat Bond Plus | **7,62** | -0,58% | 5,90% | 1,94% | 3,24 | |
| 4 | LGT Lux I Cat Bond | **7,16** | -0,58% | 6,01% | 1,91% | 3,34 | |
| 5 | GAM Star Cat Bond | **6,73** | -0,97% | 5,83% | 1,96% | 3,17 | |
| 6 | Plenum CAT Bond | **6,43** | -0,95% | 5,27% | 1,90% | 2,96 | |
| 7 | AZ Eskatos Multistrategy ILS | **6,28** | -0,83% | 4,47% | 1,45% | 3,35 | |
| 8 | Twelve Cat Bond | **6,11** | -1,11% | 5,98% | 2,24% | 2,84 | |
| ... | | | | | | | |
| 32 | Schroder All-ILS Fund Ltd | **1,05** | -3,99% | 0,17% | 3,94% | 0,15 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Gain/Loss Ratio - 2 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **7,60** | -0,67% | 5,38% | 1,80% | 3,18 | ● |
| 2 | GAM Star Cat Bond | **4,57** | -0,97% | 4,62% | 2,36% | 2,11 | ● |
| 3 | Twelve Cat Bond | **4,35** | -1,20% | 4,47% | 2,03% | 2,38 | ● |
| 4 | Solidum-Falcon Insurance Linked Strategy | **3,52** | -2,13% | 6,01% | 3,69% | 1,72 | ◔ |
| 5 | Leadenhall UCITS ILS | **3,21** | -2,26% | 4,36% | 2,67% | 1,77 | ◕ |
| 6 | SCOR Atropos Catbond | **2,94** | -1,59% | 4,41% | 2,79% | 1,71 | ◕ |
| 7 | LGT Select Cat Bond | **2,88** | -2,91% | 5,15% | 3,71% | 1,49 | ◑ |
| 8 | JSS Cat Bond | **2,58** | -1,67% | 3,28% | 2,61% | 1,39 | ◑ |
| ... | | | | | | | |
| 32 | Leadenhall Value Insurance Linked | **0,99** | -10,63% | -0,29% | 6,36% | 0,01 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

### Gain/Loss Ratio - 3 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Atropos | **6,76** | -1,14% | 4,62% | 1,68% | 2,95 | |
| 2 | GAM Star Cat Bond | **6,08** | -0,97% | 5,11% | 2,14% | 2,55 | |
| 3 | Solidum-Falcon Insurance Linked Strategy | **5,04** | -2,13% | 6,52% | 3,33% | 2,06 | |
| 4 | JSS Cat Bond | **4,42** | -1,67% | 5,04% | 2,63% | 2,05 | |
| 5 | LGT Select Cat Bond | **4,18** | -2,91% | 5,86% | 3,07% | 2,02 | |
| 6 | AXA IM Novalto GAIA | **4,03** | -2,29% | 5,01% | 2,71% | 1,97 | |
| 7 | Solidum Cat Bond | **3,99** | -2,60% | 5,54% | 3,10% | 1,90 | |
| ... | | | | | | | |
| 28 | Tenax ILS UCITS | **0,62** | -9,39% | -1,93% | 3,03% | -0,00 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Insurance-Linked Securities

Gain/Loss Ratio - 5 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | GAM Star Cat Bond | **3,86** | -3,72% | 3,86% | 2,51% | 1,67 | ● |
| 2 | SCOR Atropos Catbond | **3,71** | -2,24% | 3,93% | 2,22% | 1,91 | ◕ |
| 3 | LGT Lux I Cat Bond | **3,45** | -2,29% | 2,96% | 1,88% | 1,74 | ● |
| 4 | LGT Select Cat Bond | **3,34** | -3,90% | 4,40% | 3,09% | 1,53 | ◑ |
| 5 | AZ Eskatos Multistrategy ILS | **3,18** | -2,75% | 3,24% | 1,88% | 1,90 | ◑ |
| 6 | Solidum-Falcon Insurance Linked Strategy | **2,97** | -5,95% | 4,26% | 3,90% | 1,17 | ◔ |
| ... | | | | | | | |
| 22 | Leadenhall Value Insurance Linked | **0,89** | -23,85% | -1,21% | 8,77% | -0,00 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %  Top 25 %  Bottom 25 %

## Insurance-Linked Securities

Gain/Loss Ratio - 10 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AZ Eskatos Multistrategy ILS | **5,77** | -2,75% | 4,02% | 1,48% | 2,65 | ◑ |
| 2 | AXA IM Novalto GAIA | **3,61** | -5,09% | 3,62% | 2,54% | 1,38 | ◕ |
| 3 | Plenum CAT Bond | **2,93** | -5,04% | 2,71% | 2,22% | 1,16 | ◕ |
| 4 | Solidum Cat Bond | **2,61** | -7,44% | 2,89% | 3,31% | 0,84 | ◔ |
| 5 | Schroder All-ILS Fund Ltd | **2,41** | -9,29% | 2,73% | 3,57% | 0,74 | ◕ |
| 6 | LGT Lux III ILS Plus | **2,29** | -8,20% | 2,78% | 3,67% | 0,73 | ● |
| 7 | LGT CH Cat Bond | **2,14** | -4,72% | 1,46% | 2,00% | 0,68 | ◑ |
| 8 | Leadenhall Value Insurance Linked | **2,08** | -23,85% | 4,08% | 6,45% | 0,62 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

**Loans Europe**

Top 25 % Asset Manager

## Kurzüberblick

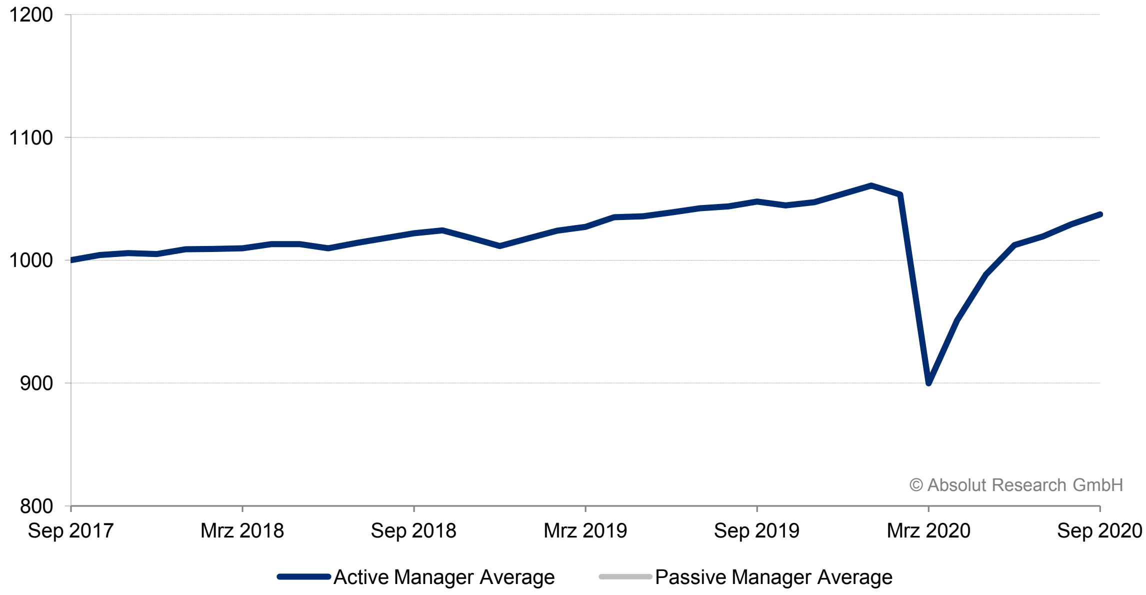
**Top-Fonds** Performance & AuM: Loans Europe

## Top Quartile

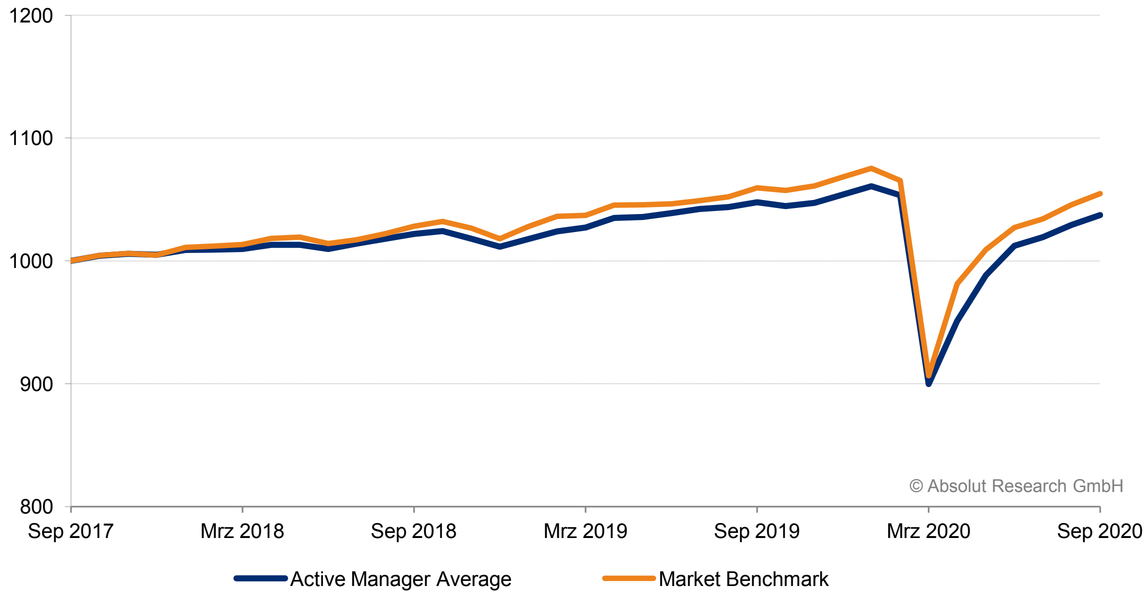
| | | | | | | |
|---|---|---|---|---|---|---|
| Rendite | YtD | 1J. | 2J. | 3J. | 5J. | 10J. |
| Standard Deviation | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Sharpe Ratio | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Maximum Drawdown | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Value at Risk | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Modified Value at Risk | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Worst Month | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Gain/Loss Ratio | | 1J. | 2J. | 3J. | 5J. | 10J. |

## Loans Europe

1 **Active Manager Performance I** (Loans Europe)

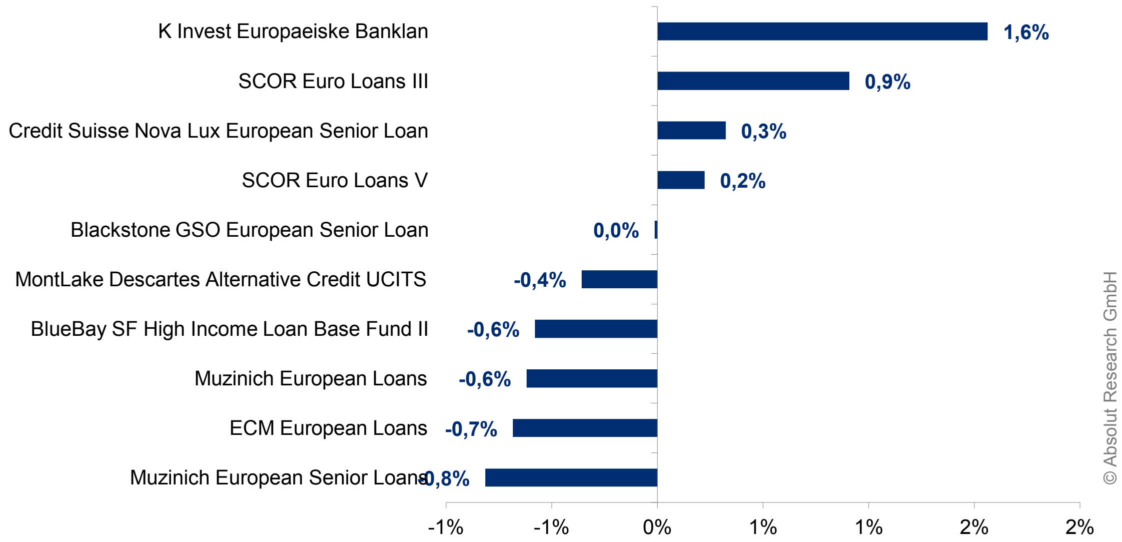



2 **Active Manager Performance II** (Loans Europe)

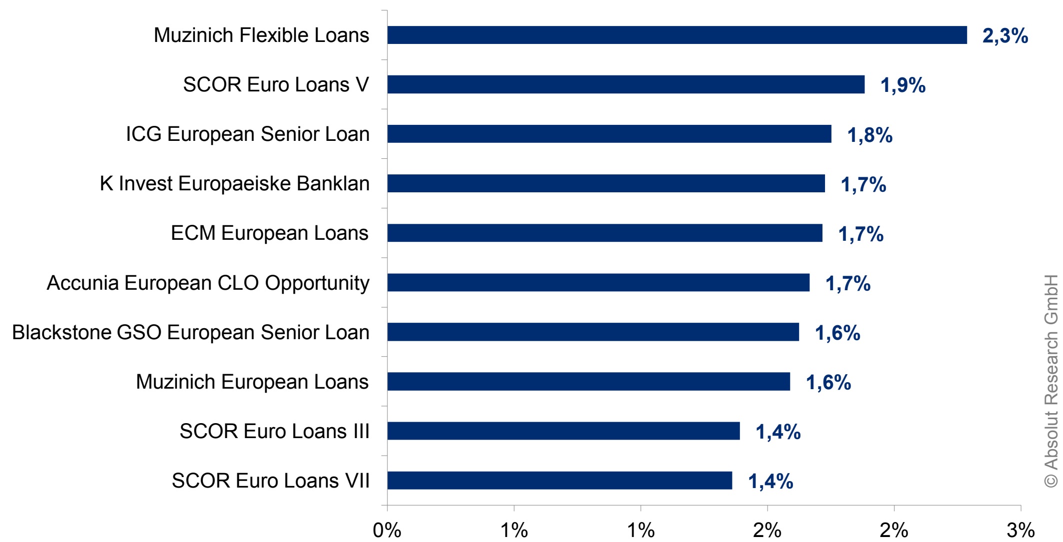


## Loans Europe

3 **Rendite 12 Monate - Top Fonds** (Loans Europe)

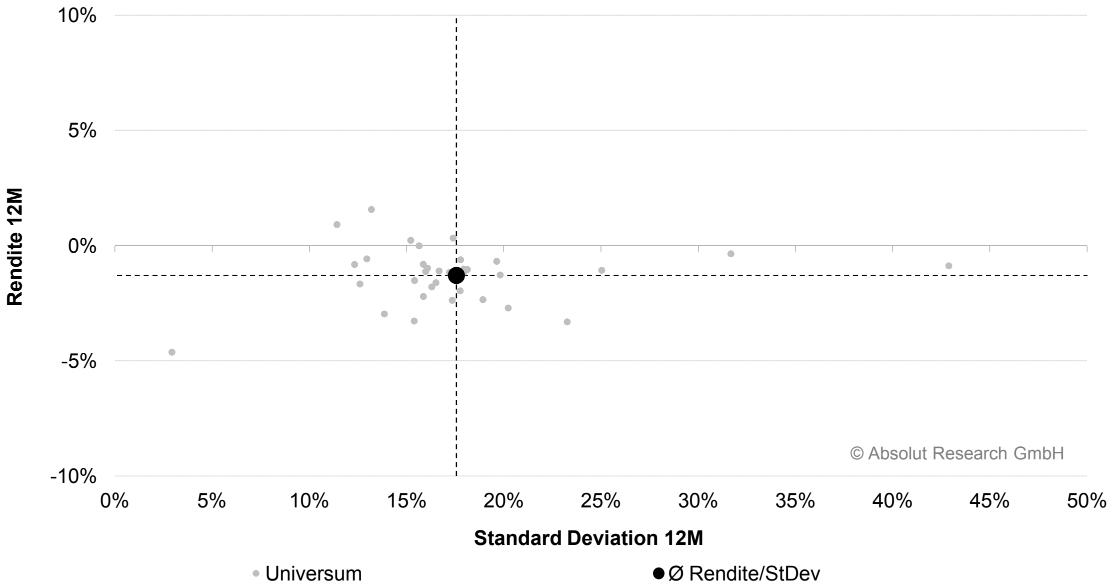



4 **Rendite 36 Monate - Top Fonds** (Loans Europe)

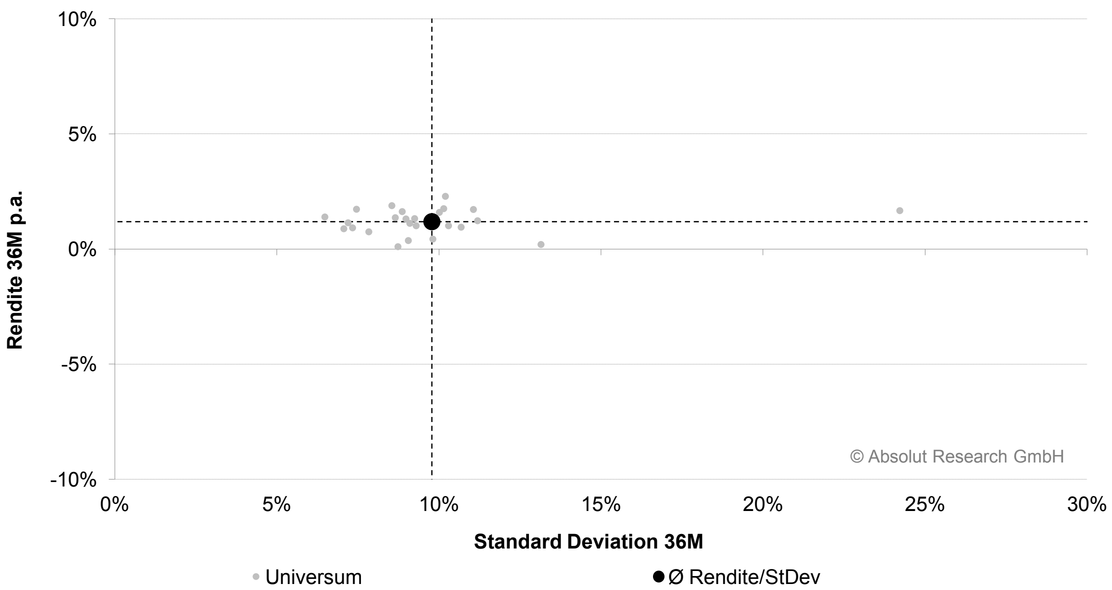


## Loans Europe

5 **Risiko Rendite 12 Monate** (Loans Europe)

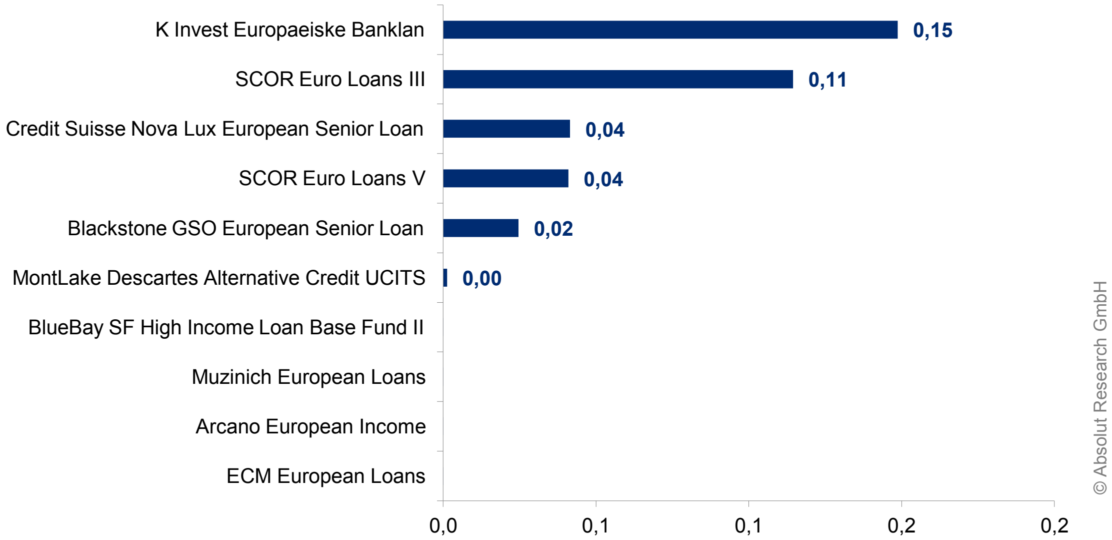



6 **Risiko Rendite 36 Monate** (Loans Europe)

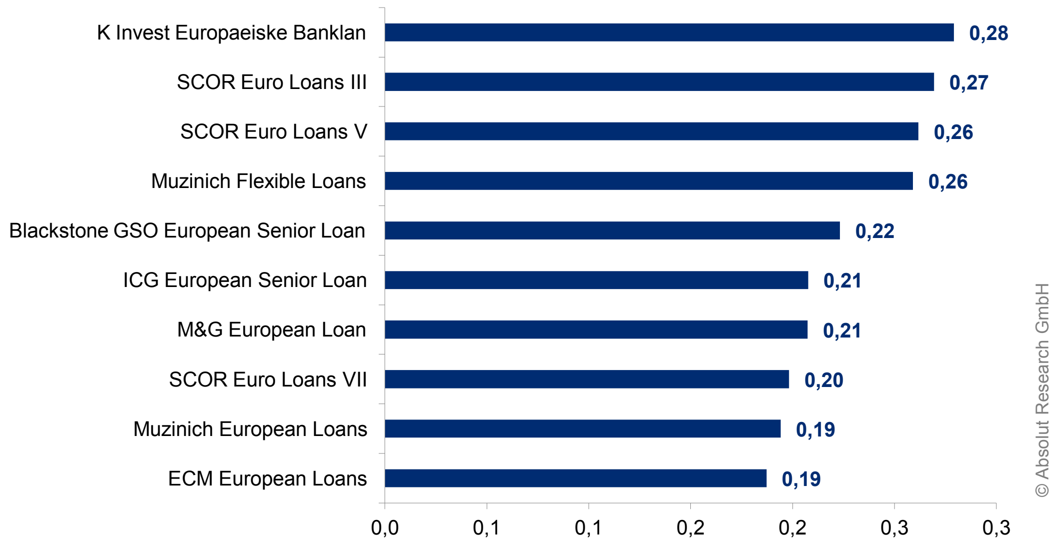


## Loans Europe

### 7 Sharpe Ratio 12 Monate - Top Fonds (Loans Europe)

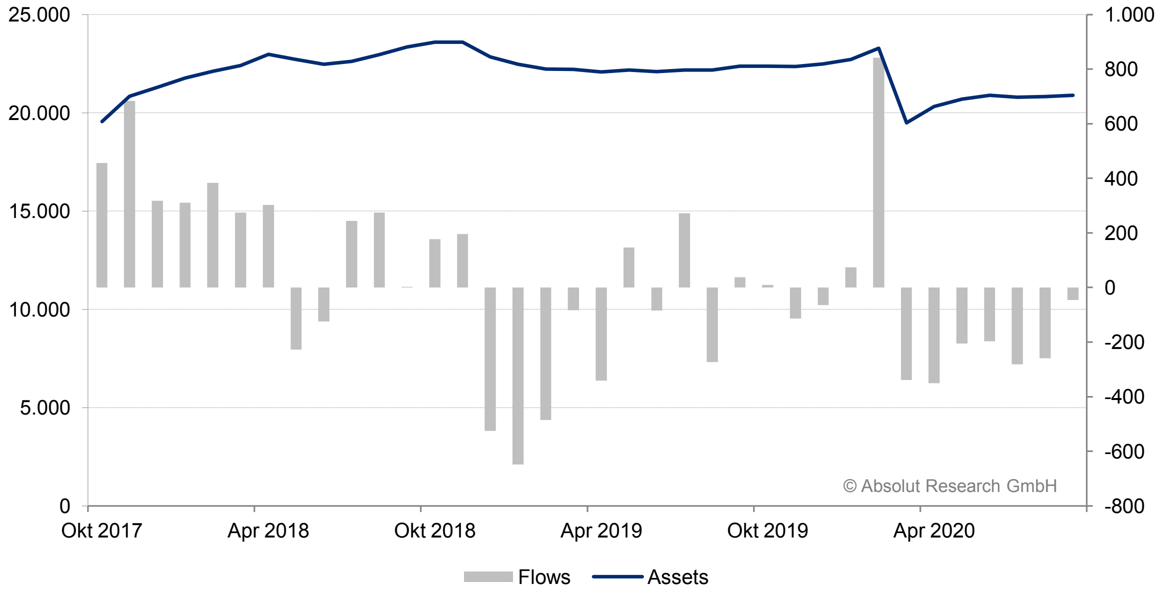



### 8 Sharpe Ratio 36 Monate - Top Fonds (Loans Europe)

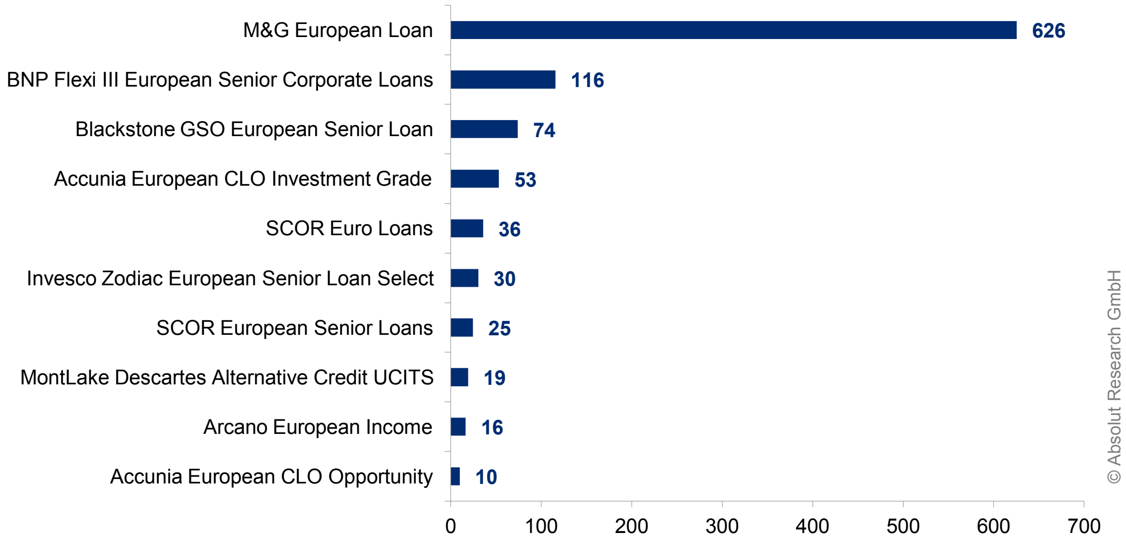


## Loans Europe

**9 Asset under Management Mio. €** (Loans Europe)

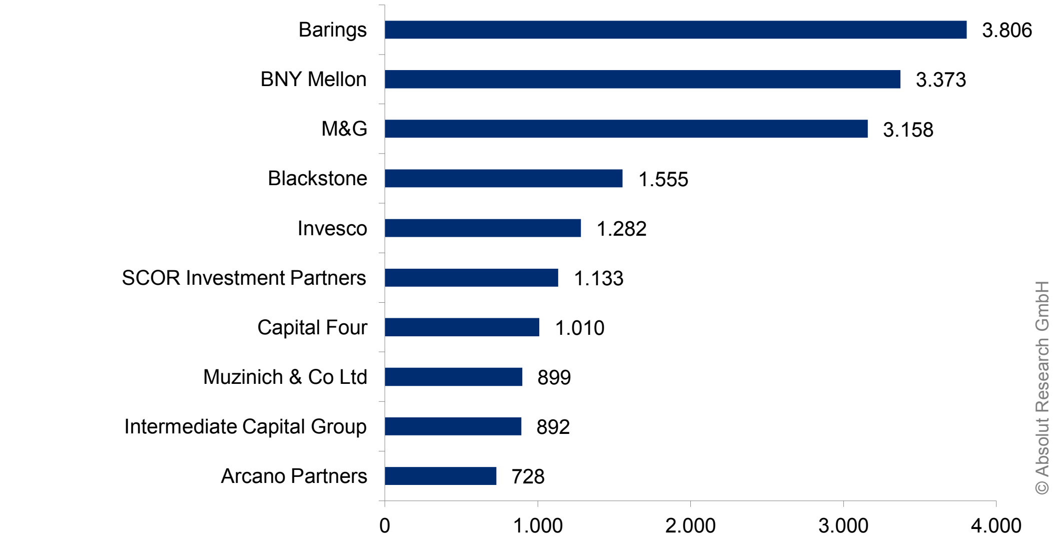



**10 Nettomittelflüsse in Mio € 12 Monate - Top Funds** (Loans Europe)

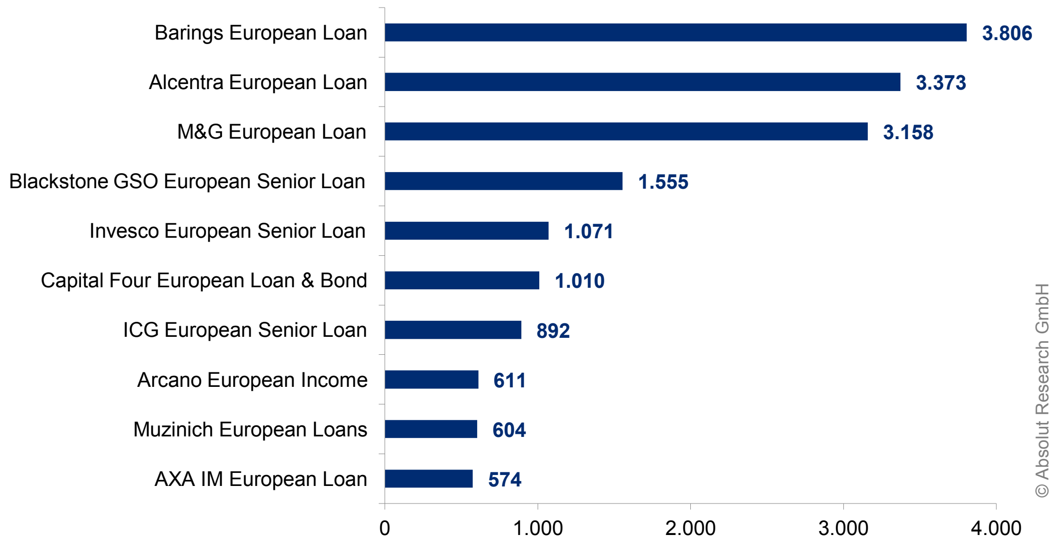


## Loans Europe

### 11 Verwaltetes Vermögen in Mio € - Top Anbieter (Loans Europe)

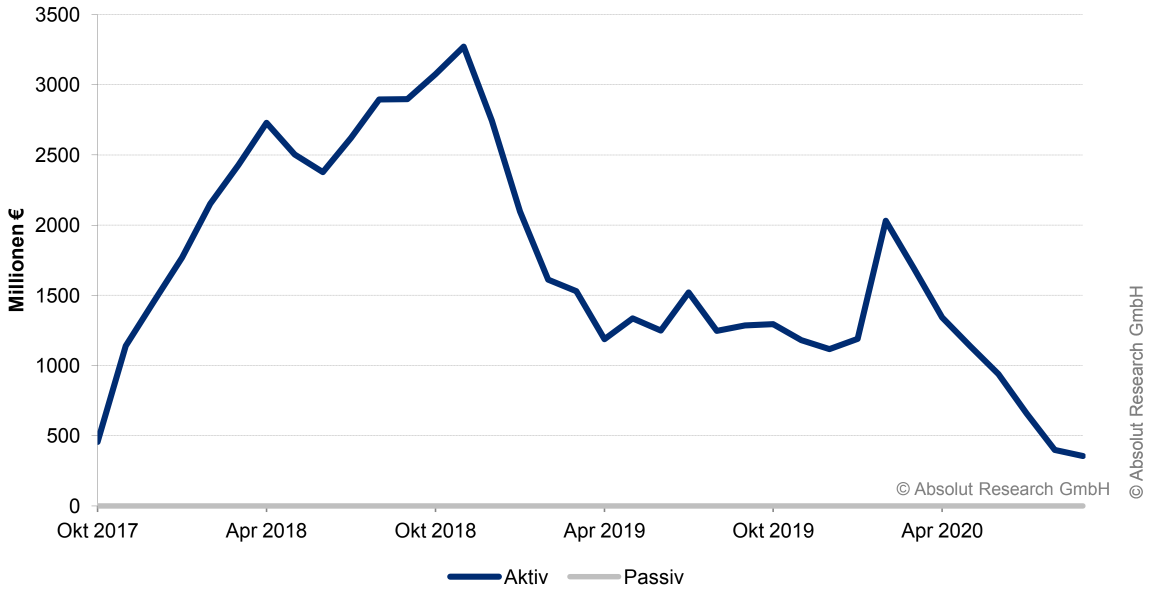



### 12 Verwaltetes Vermögen in Mio € - Top Fonds (Loans Europe)

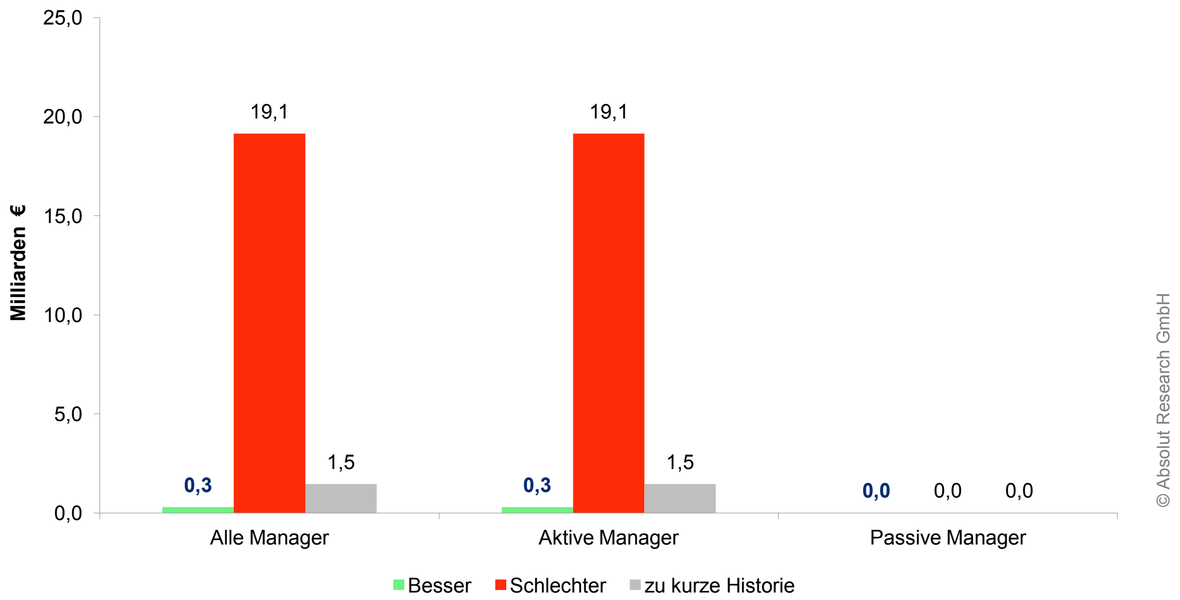


## Loans Europe

13 **Kumulierte Nettomittelflüsse** (Loans Europe)

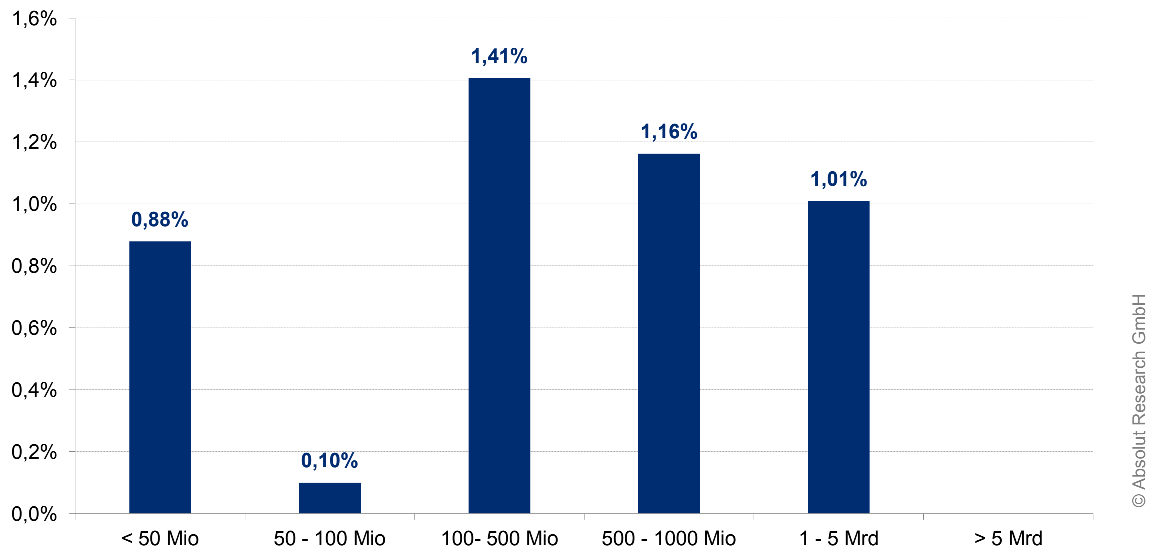



14 **Volumengewichtete Rendite vs. Benchmark** (Loans Europe)

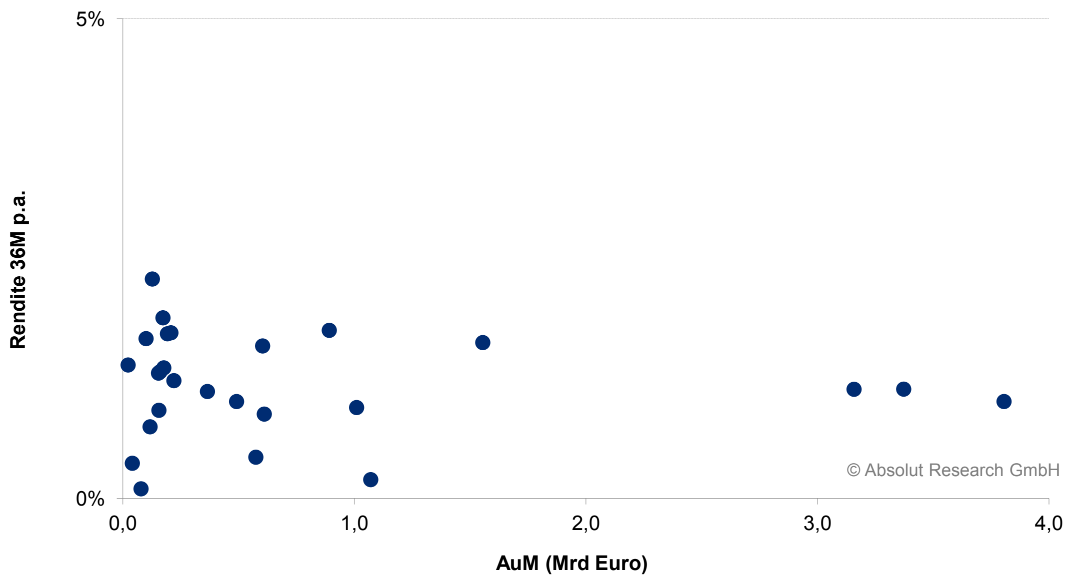


## Loans Europe

15 **Fondsgröße und mittlere Rendite 36 Monate** (Loans Europe)




16 **Rendite und Fondsgröße** (Loans Europe)



## Loans Europe

Rendite Year to Date - 1 Jahr

| | | Year to Date | LM | Rendite | Worst Month | StDev. | AuM |
|---|---|---|---|---|---|---|---|
| 1 | K Invest Europaeiske Banklan | **1,00%** | 0,28% | 1,56% | -11,01% | 13,19% | |
| 2 | SCOR Euro Loans III | **-0,07%** | 0,70% | 0,91% | -9,02% | 11,42% | |
| 3 | Credit Suisse Nova Lux European Senior Loan | **-0,33%** | 0,94% | 0,32% | -14,51% | 17,40% | |
| 4 | Blackstone GSO European Senior Loan | **-0,53%** | 0,65% | -0,01% | -12,85% | 15,65% | |
| 5 | SCOR Euro Loans V | **-0,62%** | 1,16% | 0,22% | -12,42% | 15,21% | |
| 6 | Accunia European CLO Investment Grade | **-0,86%** | 0,65% | -1,08% | -20,74% | 25,04% | |
| 7 | Muzinich European Senior Loans | **-0,97%** | 0,68% | -0,82% | -13,01% | 15,86% | |
| 8 | BlueBay SF High Income Loan Base Fund II | **-1,02%** | -0,10% | -0,58% | -10,59% | 12,96% | |
| 9 | Muzinich European Loans | **-1,03%** | 1,00% | -0,62% | -14,59% | 17,78% | |
| ... | | | | | | | |
| 34 | Invesco European Senior Loan | **-4,60%** | 0,42% | -3,31% | -19,93% | 23,26% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Europe

Rendite - 1 Jahr

| | | Rendite | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | K Invest Europaeiske Banklan | **1,56%** | 13,19% | 0,15 | -6,06% | -11,01% | |
| 2 | SCOR Euro Loans III | **0,91%** | 11,42% | 0,11 | -5,30% | -9,39% | |
| 3 | Credit Suisse Nova Lux European Senior Loan | **0,32%** | 17,40% | 0,04 | -8,11% | -15,25% | |
| 4 | SCOR Euro Loans V | **0,22%** | 15,21% | 0,04 | -7,11% | -12,88% | |
| 5 | Blackstone GSO European Senior Loan | **-0,01%** | 15,65% | 0,02 | -7,33% | -13,58% | |
| 6 | MontLake Descartes Alternative Credit UCITS | **-0,36%** | 31,68% | 0,00 | -14,64% | -25,23% | |
| 7 | BlueBay SF High Income Loan Base Fund II | **-0,58%** | 12,96% | -0,00 | -6,13% | -10,99% | |
| 8 | Muzinich European Loans | **-0,62%** | 17,78% | -0,00 | -8,37% | -15,45% | |
| 9 | ECM European Loans | **-0,68%** | 19,64% | -0,00 | -9,22% | -17,11% | |
| ... | | | | | | | |
| 34 | Daneo Private Debt | **-4,63%** | 2,93% | -0,00 | -1,78% | -5,39% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

Rendite p.a. - 2 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | K Invest Europaeiske Banklan | **2,01%** | 9,17% | 0,26 | -4,15% | -11,01% | |
| 2 | Blackstone GSO European Senior Loan | **1,48%** | 10,90% | 0,17 | -5,00% | -13,58% | |
| 3 | SCOR Euro Loans V | **1,38%** | 10,54% | 0,17 | -4,84% | -12,88% | |
| 4 | Arcano European Income | **1,35%** | 8,61% | 0,20 | -3,94% | -11,28% | |
| 5 | Credit Suisse Nova Lux European Senior Loan | **1,22%** | 12,09% | 0,13 | -5,58% | -15,25% | |
| 6 | ICG European Senior Loan | **1,19%** | 12,49% | 0,12 | -5,76% | -15,75% | |
| 7 | ECM European Loans | **0,99%** | 13,63% | 0,10 | -6,31% | -17,11% | |
| 8 | SCOR Euro Loans III | **0,98%** | 7,98% | 0,17 | -3,68% | -9,39% | |
| ... | | | | | | | |
| 32 | Daneo Private Debt | **-0,96%** | 2,35% | -0,00 | -1,19% | -5,39% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

Rendite p.a. - 3 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Muzinich Flexible Loans | **2,29%** | 10,20% | 0,26 | -4,61% | -15,66% | |
| 2 | SCOR Euro Loans V | **1,88%** | 8,55% | 0,26 | -3,87% | -12,88% | |
| 3 | ICG European Senior Loan | **1,75%** | 10,15% | 0,21 | -4,63% | -15,75% | |
| 4 | K Invest Europaeiske Banklan | **1,73%** | 7,45% | 0,28 | -3,37% | -11,01% | |
| 5 | ECM European Loans | **1,72%** | 11,06% | 0,19 | -5,06% | -17,11% | |
| 6 | Accunia European CLO Opportunity | **1,67%** | 24,22% | 0,08 | -11,08% | -34,30% | |
| 7 | Blackstone GSO European Senior Loan | **1,62%** | 8,87% | 0,22 | -4,04% | -13,58% | |
| ... | | | | | | | |
| 26 | Neuberger Berman European Senior Floating Rate I... | **0,10%** | 8,73% | 0,05 | -4,11% | -13,88% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe
Rendite p.a. - 5 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Barings European Loan | **2,81%** | 8,07% | 0,39 | -3,57% | -16,61% | ● |
| 2 | SCOR Euro Loans V | **2,72%** | 6,62% | 0,46 | -2,90% | -12,88% | ◑ |
| 3 | Capital Four European Loan & Bond | **2,67%** | 8,31% | 0,36 | -3,70% | -16,89% | ● |
| 4 | Janus Henderson Secured Loans | **2,65%** | 7,33% | 0,40 | -3,24% | -14,02% | ◑ |
| 5 | Alcentra European Loan | **2,53%** | 7,58% | 0,38 | -3,37% | -15,08% | ● |
| 6 | K Invest Europaeiske Banklan | **2,52%** | 5,89% | 0,48 | -2,58% | -11,01% | ◕ |
| 7 | Oaktree European Senior Loan | **2,39%** | 7,13% | 0,38 | -3,17% | -14,03% | ◕ |
| 8 | SCOR Euro Loans III | **2,38%** | 5,11% | 0,53 | -2,22% | -9,39% | ◔ |
| 9 | Blackstone GSO European Senior Loan | **2,27%** | 6,96% | 0,37 | -3,10% | -13,58% | ● |
| 10 | SCOR Euro Loans | **2,24%** | 7,24% | 0,35 | -3,23% | -14,36% | ◕ |
| 11 | M&G European Loan | **2,12%** | 5,64% | 0,43 | -2,49% | -11,66% | ● |
| 12 | BlueBay SF High Income Loan Base Fund II | **2,11%** | 5,79% | 0,42 | -2,56% | -10,99% | ◑ |
| 13 | Arcano European Income | **2,08%** | 5,60% | 0,43 | -2,47% | -11,28% | ● |
| 14 | Invesco European Senior Loan | **2,07%** | 10,28% | 0,23 | -4,66% | -20,99% | ● |
| 15 | AXA IM European Loan | **1,45%** | 7,68% | 0,23 | -3,50% | -15,28% | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %  Top 25 %  Bottom 25 %

## Loans Europe

Rendite p.a. - 10 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Barings European Loan | **4,81%** | 6,48% | 0,73 | -2,67% | -16,61% | ● |
| 2 | Alcentra European Loan | **4,48%** | 5,88% | 0,74 | -2,41% | -15,08% | ● |
| 3 | Janus Henderson Secured Loans | **4,36%** | 6,03% | 0,71 | -2,49% | -14,02% | ◑ |
| 4 | Blackstone GSO European Senior Loan | **3,86%** | 5,48% | 0,69 | -2,27% | -13,58% | ● |
| 5 | Oaktree European Senior Loan | **3,84%** | 6,01% | 0,62 | -2,53% | -14,03% | ◕ |
| 6 | BlueBay SF High Income Loan Base Fund II | **3,47%** | 4,78% | 0,71 | -1,97% | -10,99% | ◑ |
| 7 | M&G European Loan | **3,45%** | 4,36% | 0,77 | -1,78% | -11,66% | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

StDev. - 1 Jahr

| | | StDev. | Rendite | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Daneo Private Debt | **2,93%** | -4,63% | -0,00 | -1,78% | -5,39% | |
| 2 | SCOR Euro Loans III | **11,42%** | 0,91% | 0,11 | -5,30% | -9,39% | |
| 3 | Arcano European Income | **12,33%** | -0,83% | -0,00 | -5,86% | -11,28% | |
| 4 | M&G European Loan | **12,60%** | -1,67% | -0,00 | -6,06% | -11,66% | |
| 5 | BlueBay SF High Income Loan Base Fund II | **12,96%** | -0,58% | -0,00 | -6,13% | -10,99% | |
| 6 | K Invest Europaeiske Banklan | **13,19%** | 1,56% | 0,15 | -6,06% | -11,01% | |
| 7 | Arcano European Senior Secured Loan | **13,86%** | -2,97% | -0,00 | -6,75% | -12,84% | |
| 8 | SCOR Euro Loans V | **15,21%** | 0,22% | 0,04 | -7,11% | -12,88% | |
| 9 | Neuberger Berman European Senior Floating Rate I... | **15,39%** | -3,28% | -0,00 | -7,49% | -13,88% | |
| ... | | | | | | | |
| 34 | Accunia European CLO Opportunity | **42,89%** | -0,88% | -0,00 | -19,60% | -34,30% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

StDev. - 2 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Daneo Private Debt | **2,35%** | -0,96% | -0,00 | -1,19% | -5,39% | ◔ |
| 2 | SCOR Euro Loans III | **7,98%** | 0,98% | 0,17 | -3,68% | -9,39% | ◔ |
| 3 | Arcano European Income | **8,61%** | 1,35% | 0,20 | -3,94% | -11,28% | ● |
| 4 | M&G European Loan | **8,82%** | 0,80% | 0,13 | -4,09% | -11,66% | ● |
| 5 | BlueBay SF High Income Loan Base Fund II | **9,03%** | 0,84% | 0,13 | -4,18% | -10,99% | ◑ |
| 6 | K Invest Europaeiske Banklan | **9,17%** | 2,01% | 0,26 | -4,15% | -11,01% | ◕ |
| 7 | Arcano European Senior Secured Loan | **9,64%** | -0,13% | 0,03 | -4,55% | -12,84% | ◑ |
| 8 | SCOR Euro Loans V | **10,54%** | 1,38% | 0,17 | -4,84% | -12,88% | ◑ |
| ... | | | | | | | |
| 32 | Accunia European CLO Opportunity | **29,77%** | 0,77% | 0,04 | -13,65% | -34,30% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

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## Loans Europe

StDev. - 3 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans III | **6,48%** | 1,39% | 0,27 | -2,94% | -9,39% | ◔ |
| 2 | Arcano European Income | **7,06%** | 0,88% | 0,17 | -3,26% | -11,28% | ● |
| 3 | M&G European Loan | **7,20%** | 1,14% | 0,21 | -3,30% | -11,66% | ● |
| 4 | BlueBay SF High Income Loan Base Fund II | **7,33%** | 0,92% | 0,17 | -3,38% | -10,99% | ◑ |
| 5 | K Invest Europaeiske Banklan | **7,45%** | 1,73% | 0,28 | -3,37% | -11,01% | ◕ |
| 6 | Arcano European Senior Secured Loan | **7,84%** | 0,75% | 0,14 | -3,63% | -12,84% | ◑ |
| 7 | SCOR Euro Loans V | **8,55%** | 1,88% | 0,26 | -3,87% | -12,88% | ◑ |
| ... | | | | | | | |
| 26 | Accunia European CLO Opportunity | **24,22%** | 1,67% | 0,08 | -11,08% | -34,30% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Europe

StDev. - 5 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans III | **5,11%** | 2,38% | 0,53 | -2,22% | -9,39% | ◔ |
| 2 | Arcano European Income | **5,60%** | 2,08% | 0,43 | -2,47% | -11,28% | ● |
| 3 | M&G European Loan | **5,64%** | 2,12% | 0,43 | -2,49% | -11,66% | ● |
| 4 | BlueBay SF High Income Loan Base Fund II | **5,79%** | 2,11% | 0,42 | -2,56% | -10,99% | ◑ |
| 5 | K Invest Europaeiske Banklan | **5,89%** | 2,52% | 0,48 | -2,58% | -11,01% | ◕ |
| 6 | SCOR Euro Loans V | **6,62%** | 2,72% | 0,46 | -2,90% | -12,88% | ◑ |
| 7 | Blackstone GSO European Senior Loan | **6,96%** | 2,27% | 0,37 | -3,10% | -13,58% | ● |
| 8 | Oaktree European Senior Loan | **7,13%** | 2,39% | 0,38 | -3,17% | -14,03% | ◕ |
| 9 | SCOR Euro Loans | **7,24%** | 2,24% | 0,35 | -3,23% | -14,36% | ◕ |
| 10 | Janus Henderson Secured Loans | **7,33%** | 2,65% | 0,40 | -3,24% | -14,02% | ◑ |
| 11 | Alcentra European Loan | **7,58%** | 2,53% | 0,38 | -3,37% | -15,08% | ● |
| 12 | AXA IM European Loan | **7,68%** | 1,45% | 0,23 | -3,50% | -15,28% | ◕ |
| 13 | Barings European Loan | **8,07%** | 2,81% | 0,39 | -3,57% | -16,61% | ● |
| 14 | Capital Four European Loan & Bond | **8,31%** | 2,67% | 0,36 | -3,70% | -16,89% | ● |
| 15 | Invesco European Senior Loan | **10,28%** | 2,07% | 0,23 | -4,66% | -20,99% | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

StDev. - 10 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | M&G European Loan | **4,36%** | 3,45% | 0,77 | -1,78% | -11,66% | ● |
| 2 | BlueBay SF High Income Loan Base Fund II | **4,78%** | 3,47% | 0,71 | -1,97% | -10,99% | ◑ |
| 3 | Blackstone GSO European Senior Loan | **5,48%** | 3,86% | 0,69 | -2,27% | -13,58% | ● |
| 4 | Alcentra European Loan | **5,88%** | 4,48% | 0,74 | -2,41% | -15,08% | ● |
| 5 | Oaktree European Senior Loan | **6,01%** | 3,84% | 0,62 | -2,53% | -14,03% | ◕ |
| 6 | Janus Henderson Secured Loans | **6,03%** | 4,36% | 0,71 | -2,49% | -14,02% | ◑ |
| 7 | Barings European Loan | **6,48%** | 4,81% | 0,73 | -2,67% | -16,61% | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Europe

Sharpe Ratio - 1 Jahr

| | | Sharpe Ratio | Rendite | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | K Invest Europaeiske Banklan | **0,15** | 1,56% | 13,19% | -6,06% | -11,01% | |
| 2 | SCOR Euro Loans III | **0,11** | 0,91% | 11,42% | -5,30% | -9,39% | |
| 3 | Credit Suisse Nova Lux European Senior Loan | **0,04** | 0,32% | 17,40% | -8,11% | -15,25% | |
| 4 | SCOR Euro Loans V | **0,04** | 0,22% | 15,21% | -7,11% | -12,88% | |
| 5 | Blackstone GSO European Senior Loan | **0,02** | -0,01% | 15,65% | -7,33% | -13,58% | |
| 6 | MontLake Descartes Alternative Credit UCITS | **0,00** | -0,36% | 31,68% | -14,64% | -25,23% | |
| 7 | BlueBay SF High Income Loan Base Fund II | **-0,00** | -0,58% | 12,96% | -6,13% | -10,99% | |
| 8 | Muzinich European Loans | **-0,00** | -0,62% | 17,78% | -8,37% | -15,45% | |
| 9 | Arcano European Income | **-0,00** | -0,83% | 12,33% | -5,86% | -11,28% | |
| ... | | | | | | | |
| 34 | Invesco European Senior Loan | **-0,01** | -3,31% | 23,26% | -11,10% | -20,99% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

Sharpe Ratio - 2 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | K Invest Europaeiske Banklan | **0,26** | 2,01% | 9,17% | -4,15% | -11,01% | |
| 2 | Arcano European Income | **0,20** | 1,35% | 8,61% | -3,94% | -11,28% | |
| 3 | Blackstone GSO European Senior Loan | **0,17** | 1,48% | 10,90% | -5,00% | -13,58% | |
| 4 | SCOR Euro Loans III | **0,17** | 0,98% | 7,98% | -3,68% | -9,39% | |
| 5 | SCOR Euro Loans V | **0,17** | 1,38% | 10,54% | -4,84% | -12,88% | |
| 6 | BlueBay SF High Income Loan Base Fund II | **0,13** | 0,84% | 9,03% | -4,18% | -10,99% | |
| 7 | M&G European Loan | **0,13** | 0,80% | 8,82% | -4,09% | -11,66% | |
| 8 | Credit Suisse Nova Lux European Senior Loan | **0,13** | 1,22% | 12,09% | -5,58% | -15,25% | |
| ... | | | | | | | |
| 32 | Neuberger Berman European Senior Floating Rate I... | **-0,00** | -0,74% | 10,74% | -5,11% | -13,88% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

Sharpe Ratio - 3 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | K Invest Europaeiske Banklan | **0,28** | 1,73% | 7,45% | -3,37% | -11,01% | |
| 2 | SCOR Euro Loans III | **0,27** | 1,39% | 6,48% | -2,94% | -9,39% | |
| 3 | SCOR Euro Loans V | **0,26** | 1,88% | 8,55% | -3,87% | -12,88% | |
| 4 | Muzinich Flexible Loans | **0,26** | 2,29% | 10,20% | -4,61% | -15,66% | |
| 5 | Blackstone GSO European Senior Loan | **0,22** | 1,62% | 8,87% | -4,04% | -13,58% | |
| 6 | ICG European Senior Loan | **0,21** | 1,75% | 10,15% | -4,63% | -15,75% | |
| 7 | M&G European Loan | **0,21** | 1,14% | 7,20% | -3,30% | -11,66% | |
| ... | | | | | | | |
| 26 | Invesco European Senior Loan | **0,04** | 0,20% | 13,15% | -6,15% | -20,99% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

Sharpe Ratio - 5 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans III | **0,53** | 2,38% | 5,11% | -2,22% | -9,39% | |
| 2 | K Invest Europaeiske Banklan | **0,48** | 2,52% | 5,89% | -2,58% | -11,01% | |
| 3 | SCOR Euro Loans V | **0,46** | 2,72% | 6,62% | -2,90% | -12,88% | |
| 4 | M&G European Loan | **0,43** | 2,12% | 5,64% | -2,49% | -11,66% | |
| 5 | Arcano European Income | **0,43** | 2,08% | 5,60% | -2,47% | -11,28% | |
| 6 | BlueBay SF High Income Loan Base Fund II | **0,42** | 2,11% | 5,79% | -2,56% | -10,99% | |
| 7 | Janus Henderson Secured Loans | **0,40** | 2,65% | 7,33% | -3,24% | -14,02% | |
| 8 | Barings European Loan | **0,39** | 2,81% | 8,07% | -3,57% | -16,61% | |
| 9 | Oaktree European Senior Loan | **0,38** | 2,39% | 7,13% | -3,17% | -14,03% | |
| 10 | Alcentra European Loan | **0,38** | 2,53% | 7,58% | -3,37% | -15,08% | |
| 11 | Blackstone GSO European Senior Loan | **0,37** | 2,27% | 6,96% | -3,10% | -13,58% | |
| 12 | Capital Four European Loan & Bond | **0,36** | 2,67% | 8,31% | -3,70% | -16,89% | |
| 13 | SCOR Euro Loans | **0,35** | 2,24% | 7,24% | -3,23% | -14,36% | |
| 14 | Invesco European Senior Loan | **0,23** | 2,07% | 10,28% | -4,66% | -20,99% | |
| 15 | AXA IM European Loan | **0,23** | 1,45% | 7,68% | -3,50% | -15,28% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

Sharpe Ratio - 10 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | M&G European Loan | **0,77** | 3,45% | 4,36% | -1,78% | -11,66% | |
| 2 | Alcentra European Loan | **0,74** | 4,48% | 5,88% | -2,41% | -15,08% | |
| 3 | Barings European Loan | **0,73** | 4,81% | 6,48% | -2,67% | -16,61% | |
| 4 | Janus Henderson Secured Loans | **0,71** | 4,36% | 6,03% | -2,49% | -14,02% | |
| 5 | BlueBay SF High Income Loan Base Fund II | **0,71** | 3,47% | 4,78% | -1,97% | -10,99% | |
| 6 | Blackstone GSO European Senior Loan | **0,69** | 3,86% | 5,48% | -2,27% | -13,58% | |
| 7 | Oaktree European Senior Loan | **0,62** | 3,84% | 6,01% | -2,53% | -14,03% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

### Maximum Drawdown - 1 Jahr

| | | Maximum Drawdown | Worst Month | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Daneo Private Debt | **-5,39%** | -1,90% | -4,63% | 2,93% | -0,00 | ◔ |
| 2 | SCOR Euro Loans III | **-9,39%** | -9,02% | 0,91% | 11,42% | 0,11 | ◔ |
| 3 | BlueBay SF High Income Loan Base Fund II | **-10,99%** | -10,59% | -0,58% | 12,96% | -0,00 | ◑ |
| 4 | K Invest Europaeiske Banklan | **-11,01%** | -11,01% | 1,56% | 13,19% | 0,15 | ◕ |
| 5 | Arcano European Income | **-11,28%** | -10,80% | -0,83% | 12,33% | -0,00 | ● |
| 6 | M&G European Loan | **-11,66%** | -10,85% | -1,67% | 12,60% | -0,00 | ● |
| 7 | Arcano European Senior Secured Loan | **-12,84%** | -12,40% | -2,97% | 13,86% | -0,00 | ◑ |
| 8 | SCOR Euro Loans V | **-12,88%** | -12,42% | 0,22% | 15,21% | 0,04 | ◑ |
| 9 | SCOR Euro Loans VII | **-13,40%** | -12,96% | -1,52% | 15,41% | -0,00 | ◑ |
| ... | | | | | | | |
| 34 | Accunia European CLO Opportunity | **-34,30%** | -34,04% | -0,88% | 42,89% | -0,00 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

### Maximum Drawdown - 2 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Daneo Private Debt | **-5,39%** | -1,90% | -0,96% | 2,35% | -0,00 | ◔ |
| 2 | SCOR Euro Loans III | **-9,39%** | -9,02% | 0,98% | 7,98% | 0,17 | ◔ |
| 3 | BlueBay SF High Income Loan Base Fund II | **-10,99%** | -10,59% | 0,84% | 9,03% | 0,13 | ◑ |
| 4 | K Invest Europaeiske Banklan | **-11,01%** | -11,01% | 2,01% | 9,17% | 0,26 | ◕ |
| 5 | Arcano European Income | **-11,28%** | -10,80% | 1,35% | 8,61% | 0,20 | ● |
| 6 | M&G European Loan | **-11,66%** | -10,85% | 0,80% | 8,82% | 0,13 | ● |
| 7 | Arcano European Senior Secured Loan | **-12,84%** | -12,40% | -0,13% | 9,64% | 0,03 | ◑ |
| 8 | SCOR Euro Loans V | **-12,88%** | -12,42% | 1,38% | 10,54% | 0,17 | ◑ |
| ... | | | | | | | |
| 32 | Accunia European CLO Opportunity | **-34,30%** | -34,04% | 0,77% | 29,77% | 0,04 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %　Top 25 %　Bottom 25 %

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## Loans Europe

Maximum Drawdown - 3 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans III | **-9,39%** | -9,02% | 1,39% | 6,48% | 0,27 | ◔ |
| 2 | BlueBay SF High Income Loan Base Fund II | **-10,99%** | -10,59% | 0,92% | 7,33% | 0,17 | ◑ |
| 3 | K Invest Europaeiske Banklan | **-11,01%** | -11,01% | 1,73% | 7,45% | 0,28 | ◕ |
| 4 | Arcano European Income | **-11,28%** | -10,80% | 0,88% | 7,06% | 0,17 | ● |
| 5 | M&G European Loan | **-11,66%** | -10,85% | 1,14% | 7,20% | 0,21 | ● |
| 6 | Arcano European Senior Secured Loan | **-12,84%** | -12,40% | 0,75% | 7,84% | 0,14 | ◑ |
| 7 | SCOR Euro Loans V | **-12,88%** | -12,42% | 1,88% | 8,55% | 0,26 | ◑ |
| ... | | | | | | | |
| 26 | Accunia European CLO Opportunity | **-34,30%** | -34,04% | 1,67% | 24,22% | 0,08 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

Maximum Drawdown - 5 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans III | **-9,39%** | -9,02% | 2,38% | 5,11% | 0,53 | |
| 2 | BlueBay SF High Income Loan Base Fund II | **-10,99%** | -10,59% | 2,11% | 5,79% | 0,42 | |
| 3 | K Invest Europaeiske Banklan | **-11,01%** | -11,01% | 2,52% | 5,89% | 0,48 | |
| 4 | Arcano European Income | **-11,28%** | -10,80% | 2,08% | 5,60% | 0,43 | |
| 5 | M&G European Loan | **-11,66%** | -10,85% | 2,12% | 5,64% | 0,43 | |
| 6 | SCOR Euro Loans V | **-12,88%** | -12,42% | 2,72% | 6,62% | 0,46 | |
| 7 | Blackstone GSO European Senior Loan | **-13,58%** | -12,85% | 2,27% | 6,96% | 0,37 | |
| 8 | Janus Henderson Secured Loans | **-14,02%** | -14,02% | 2,65% | 7,33% | 0,40 | |
| 9 | Oaktree European Senior Loan | **-14,03%** | -13,19% | 2,39% | 7,13% | 0,38 | |
| 10 | SCOR Euro Loans | **-14,36%** | -13,63% | 2,24% | 7,24% | 0,35 | |
| 11 | Alcentra European Loan | **-15,08%** | -14,47% | 2,53% | 7,58% | 0,38 | |
| 12 | AXA IM European Loan | **-15,28%** | -14,34% | 1,45% | 7,68% | 0,23 | |
| 13 | Barings European Loan | **-16,61%** | -15,68% | 2,81% | 8,07% | 0,39 | |
| 14 | Capital Four European Loan & Bond | **-16,89%** | -16,16% | 2,67% | 8,31% | 0,36 | |
| 15 | Invesco European Senior Loan | **-20,99%** | -19,93% | 2,07% | 10,28% | 0,23 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

### Maximum Drawdown - 10 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | BlueBay SF High Income Loan Base Fund II | **-10,99%** | -10,59% | 3,47% | 4,78% | 0,71 | ◑ |
| 2 | M&G European Loan | **-11,66%** | -10,85% | 3,45% | 4,36% | 0,77 | ● |
| 3 | Blackstone GSO European Senior Loan | **-13,58%** | -12,85% | 3,86% | 5,48% | 0,69 | ● |
| 4 | Janus Henderson Secured Loans | **-14,02%** | -14,02% | 4,36% | 6,03% | 0,71 | ◑ |
| 5 | Oaktree European Senior Loan | **-14,03%** | -13,19% | 3,84% | 6,01% | 0,62 | ◕ |
| 6 | Alcentra European Loan | **-15,08%** | -14,47% | 4,48% | 5,88% | 0,74 | ● |
| 7 | Barings European Loan | **-16,61%** | -15,68% | 4,81% | 6,48% | 0,73 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

VaR (95%) - 1 Jahr

| | | VaR (95%) | MVaR (95%) | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Daneo Private Debt | **-1,78%** | -2,03% | -4,63% | 2,93% | -0,00 | ◔ |
| 2 | SCOR Euro Loans III | **-5,30%** | -6,38% | 0,91% | 11,42% | 0,11 | ◔ |
| 3 | Arcano European Income | **-5,86%** | -7,63% | -0,83% | 12,33% | -0,00 | ● |
| 4 | M&G European Loan | **-6,06%** | -7,74% | -1,67% | 12,60% | -0,00 | ● |
| 5 | K Invest Europaeiske Banklan | **-6,06%** | -7,82% | 1,56% | 13,19% | 0,15 | ◕ |
| 6 | BlueBay SF High Income Loan Base Fund II | **-6,13%** | -7,55% | -0,58% | 12,96% | -0,00 | ◑ |
| 7 | Arcano European Senior Secured Loan | **-6,75%** | -8,77% | -2,97% | 13,86% | -0,00 | ◑ |
| 8 | SCOR Euro Loans V | **-7,11%** | -8,83% | 0,22% | 15,21% | 0,04 | ◑ |
| 9 | Blackstone GSO European Senior Loan | **-7,33%** | -9,18% | -0,01% | 15,65% | 0,02 | ● |
| ... | | | | | | | |
| 34 | Accunia European CLO Opportunity | **-19,60%** | -25,01% | -0,88% | 42,89% | -0,00 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Europe

VaR (95%) - 2 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Daneo Private Debt | **-1,19%** | -1,48% | -0,96% | 2,35% | -0,00 | ◔ |
| 2 | SCOR Euro Loans III | **-3,68%** | -4,39% | 0,98% | 7,98% | 0,17 | ◔ |
| 3 | Arcano European Income | **-3,94%** | -5,13% | 1,35% | 8,61% | 0,20 | ● |
| 4 | M&G European Loan | **-4,09%** | -5,25% | 0,80% | 8,82% | 0,13 | ● |
| 5 | K Invest Europaeiske Banklan | **-4,15%** | -5,33% | 2,01% | 9,17% | 0,26 | ◕ |
| 6 | BlueBay SF High Income Loan Base Fund II | **-4,18%** | -5,15% | 0,84% | 9,03% | 0,13 | ◑ |
| 7 | Arcano European Senior Secured Loan | **-4,55%** | -5,88% | -0,13% | 9,64% | 0,03 | ◑ |
| 8 | SCOR Euro Loans V | **-4,84%** | -5,99% | 1,38% | 10,54% | 0,17 | ◑ |
| ... | | | | | | | |
| 32 | Accunia European CLO Opportunity | **-13,65%** | -17,08% | 0,77% | 29,77% | 0,04 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

VaR (95%) - 3 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans III | **-2,94%** | -3,44% | 1,39% | 6,48% | 0,27 | |
| 2 | Arcano European Income | **-3,26%** | -4,09% | 0,88% | 7,06% | 0,17 | |
| 3 | M&G European Loan | **-3,30%** | -4,12% | 1,14% | 7,20% | 0,21 | |
| 4 | K Invest Europaeiske Banklan | **-3,37%** | -4,21% | 1,73% | 7,45% | 0,28 | |
| 5 | BlueBay SF High Income Loan Base Fund II | **-3,38%** | -4,06% | 0,92% | 7,33% | 0,17 | |
| 6 | Arcano European Senior Secured Loan | **-3,63%** | -4,50% | 0,75% | 7,84% | 0,14 | |
| 7 | SCOR Euro Loans V | **-3,87%** | -4,67% | 1,88% | 8,55% | 0,26 | |
| ... | | | | | | | |
| 26 | Accunia European CLO Opportunity | **-11,08%** | -13,53% | 1,67% | 24,22% | 0,08 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %  Top 25 %  Bottom 25 %

## Loans Europe

VaR (95%) - 5 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans III | **-2,22%** | -2,46% | 2,38% | 5,11% | 0,53 | ◔ |
| 2 | Arcano European Income | **-2,47%** | -2,86% | 2,08% | 5,60% | 0,43 | ● |
| 3 | M&G European Loan | **-2,49%** | -2,85% | 2,12% | 5,64% | 0,43 | ● |
| 4 | BlueBay SF High Income Loan Base Fund II | **-2,56%** | -2,90% | 2,11% | 5,79% | 0,42 | ◑ |
| 5 | K Invest Europaeiske Banklan | **-2,58%** | -3,00% | 2,52% | 5,89% | 0,48 | ◕ |
| 6 | SCOR Euro Loans V | **-2,90%** | -3,21% | 2,72% | 6,62% | 0,46 | ◑ |
| 7 | Blackstone GSO European Senior Loan | **-3,10%** | -3,54% | 2,27% | 6,96% | 0,37 | ● |
| 8 | Oaktree European Senior Loan | **-3,17%** | -3,59% | 2,39% | 7,13% | 0,38 | ◕ |
| 9 | SCOR Euro Loans | **-3,23%** | -3,61% | 2,24% | 7,24% | 0,35 | ◕ |
| 10 | Janus Henderson Secured Loans | **-3,24%** | -3,74% | 2,65% | 7,33% | 0,40 | ◑ |
| 11 | Alcentra European Loan | **-3,37%** | -3,82% | 2,53% | 7,58% | 0,38 | ● |
| 12 | AXA IM European Loan | **-3,50%** | -3,95% | 1,45% | 7,68% | 0,23 | ◕ |
| 13 | Barings European Loan | **-3,57%** | -4,10% | 2,81% | 8,07% | 0,39 | ● |
| 14 | Capital Four European Loan & Bond | **-3,70%** | -4,17% | 2,67% | 8,31% | 0,36 | ● |
| 15 | Invesco European Senior Loan | **-4,66%** | -5,33% | 2,07% | 10,28% | 0,23 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

VaR (95%) - 10 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | M&G European Loan | **-1,78%** | -1,73% | 3,45% | 4,36% | 0,77 | ● |
| 2 | BlueBay SF High Income Loan Base Fund II | **-1,97%** | -2,12% | 3,47% | 4,78% | 0,71 | ◑ |
| 3 | Blackstone GSO European Senior Loan | **-2,27%** | -2,33% | 3,86% | 5,48% | 0,69 | ● |
| 4 | Alcentra European Loan | **-2,41%** | -2,35% | 4,48% | 5,88% | 0,74 | ● |
| 5 | Janus Henderson Secured Loans | **-2,49%** | -2,72% | 4,36% | 6,03% | 0,71 | ◑ |
| 6 | Oaktree European Senior Loan | **-2,53%** | -2,70% | 3,84% | 6,01% | 0,62 | ◕ |
| 7 | Barings European Loan | **-2,67%** | -2,76% | 4,81% | 6,48% | 0,73 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

MVaR (95%) - 1 Jahr

| | | MVaR (95%) | VaR (95%) | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Daneo Private Debt | **-2,03%** | -1,78% | -4,63% | 2,93% | -0,00 | ◔ |
| 2 | SCOR Euro Loans III | **-6,38%** | -5,30% | 0,91% | 11,42% | 0,11 | ◔ |
| 3 | BlueBay SF High Income Loan Base Fund II | **-7,55%** | -6,13% | -0,58% | 12,96% | -0,00 | ◑ |
| 4 | Arcano European Income | **-7,63%** | -5,86% | -0,83% | 12,33% | -0,00 | ● |
| 5 | M&G European Loan | **-7,74%** | -6,06% | -1,67% | 12,60% | -0,00 | ● |
| 6 | K Invest Europaeiske Banklan | **-7,82%** | -6,06% | 1,56% | 13,19% | 0,15 | ◕ |
| 7 | Arcano European Senior Secured Loan | **-8,77%** | -6,75% | -2,97% | 13,86% | -0,00 | ◑ |
| 8 | SCOR Euro Loans V | **-8,83%** | -7,11% | 0,22% | 15,21% | 0,04 | ◑ |
| 9 | Blackstone GSO European Senior Loan | **-9,18%** | -7,33% | -0,01% | 15,65% | 0,02 | ● |
| ... | | | | | | | |
| 34 | Accunia European CLO Opportunity | **-25,01%** | -19,60% | -0,88% | 42,89% | -0,00 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

MVaR (95%) - 2 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Daneo Private Debt | **-1,48%** | -1,19% | -0,96% | 2,35% | -0,00 | ◔ |
| 2 | SCOR Euro Loans III | **-4,39%** | -3,68% | 0,98% | 7,98% | 0,17 | ◔ |
| 3 | Arcano European Income | **-5,13%** | -3,94% | 1,35% | 8,61% | 0,20 | ● |
| 4 | BlueBay SF High Income Loan Base Fund II | **-5,15%** | -4,18% | 0,84% | 9,03% | 0,13 | ◑ |
| 5 | M&G European Loan | **-5,25%** | -4,09% | 0,80% | 8,82% | 0,13 | ● |
| 6 | K Invest Europaeiske Banklan | **-5,33%** | -4,15% | 2,01% | 9,17% | 0,26 | ◕ |
| 7 | Arcano European Senior Secured Loan | **-5,88%** | -4,55% | -0,13% | 9,64% | 0,03 | ◑ |
| 8 | SCOR Euro Loans V | **-5,99%** | -4,84% | 1,38% | 10,54% | 0,17 | ◑ |
| ... | | | | | | | |
| 32 | Accunia European CLO Opportunity | **-17,08%** | -13,65% | 0,77% | 29,77% | 0,04 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

MVaR (95%) - 3 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans III | **-3,44%** | -2,94% | 1,39% | 6,48% | 0,27 | |
| 2 | BlueBay SF High Income Loan Base Fund II | **-4,06%** | -3,38% | 0,92% | 7,33% | 0,17 | |
| 3 | Arcano European Income | **-4,09%** | -3,26% | 0,88% | 7,06% | 0,17 | |
| 4 | M&G European Loan | **-4,12%** | -3,30% | 1,14% | 7,20% | 0,21 | |
| 5 | K Invest Europaeiske Banklan | **-4,21%** | -3,37% | 1,73% | 7,45% | 0,28 | |
| 6 | Arcano European Senior Secured Loan | **-4,50%** | -3,63% | 0,75% | 7,84% | 0,14 | |
| 7 | SCOR Euro Loans V | **-4,67%** | -3,87% | 1,88% | 8,55% | 0,26 | |
| ... | | | | | | | |
| 26 | Accunia European CLO Opportunity | **-13,53%** | -11,08% | 1,67% | 24,22% | 0,08 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

MVaR (95%) - 5 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans III | **-2,46%** | -2,22% | 2,38% | 5,11% | 0,53 | ◔ |
| 2 | M&G European Loan | **-2,85%** | -2,49% | 2,12% | 5,64% | 0,43 | ● |
| 3 | Arcano European Income | **-2,86%** | -2,47% | 2,08% | 5,60% | 0,43 | ● |
| 4 | BlueBay SF High Income Loan Base Fund II | **-2,90%** | -2,56% | 2,11% | 5,79% | 0,42 | ◑ |
| 5 | K Invest Europaeiske Banklan | **-3,00%** | -2,58% | 2,52% | 5,89% | 0,48 | ◕ |
| 6 | SCOR Euro Loans V | **-3,21%** | -2,90% | 2,72% | 6,62% | 0,46 | ◑ |
| 7 | Blackstone GSO European Senior Loan | **-3,54%** | -3,10% | 2,27% | 6,96% | 0,37 | ● |
| 8 | Oaktree European Senior Loan | **-3,59%** | -3,17% | 2,39% | 7,13% | 0,38 | ◕ |
| 9 | SCOR Euro Loans | **-3,61%** | -3,23% | 2,24% | 7,24% | 0,35 | ◕ |
| 10 | Janus Henderson Secured Loans | **-3,74%** | -3,24% | 2,65% | 7,33% | 0,40 | ◑ |
| 11 | Alcentra European Loan | **-3,82%** | -3,37% | 2,53% | 7,58% | 0,38 | ● |
| 12 | AXA IM European Loan | **-3,95%** | -3,50% | 1,45% | 7,68% | 0,23 | ◕ |
| 13 | Barings European Loan | **-4,10%** | -3,57% | 2,81% | 8,07% | 0,39 | ● |
| 14 | Capital Four European Loan & Bond | **-4,17%** | -3,70% | 2,67% | 8,31% | 0,36 | ● |
| 15 | Invesco European Senior Loan | **-5,33%** | -4,66% | 2,07% | 10,28% | 0,23 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

Absolut ranking

## Loans Europe

MVaR (95%) - 10 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | M&G European Loan | **-1,73%** | -1,78% | 3,45% | 4,36% | 0,77 | ● |
| 2 | BlueBay SF High Income Loan Base Fund II | **-2,12%** | -1,97% | 3,47% | 4,78% | 0,71 | ◑ |
| 3 | Blackstone GSO European Senior Loan | **-2,33%** | -2,27% | 3,86% | 5,48% | 0,69 | ● |
| 4 | Alcentra European Loan | **-2,35%** | -2,41% | 4,48% | 5,88% | 0,74 | ● |
| 5 | Oaktree European Senior Loan | **-2,70%** | -2,53% | 3,84% | 6,01% | 0,62 | ◕ |
| 6 | Janus Henderson Secured Loans | **-2,72%** | -2,49% | 4,36% | 6,03% | 0,71 | ◑ |
| 7 | Barings European Loan | **-2,76%** | -2,67% | 4,81% | 6,48% | 0,73 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

Worst Month - 1 Jahr

| | | Worst Month | Maximum Drawdown | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Daneo Private Debt | **-1,90%** | -5,39% | -4,63% | 2,93% | -0,00 | |
| 2 | SCOR Euro Loans III | **-9,02%** | -9,39% | 0,91% | 11,42% | 0,11 | |
| 3 | BlueBay SF High Income Loan Base Fund II | **-10,59%** | -10,99% | -0,58% | 12,96% | -0,00 | |
| 4 | Arcano European Income | **-10,80%** | -11,28% | -0,83% | 12,33% | -0,00 | |
| 5 | M&G European Loan | **-10,85%** | -11,66% | -1,67% | 12,60% | -0,00 | |
| 6 | K Invest Europaeiske Banklan | **-11,01%** | -11,01% | 1,56% | 13,19% | 0,15 | |
| 7 | Arcano European Senior Secured Loan | **-12,40%** | -12,84% | -2,97% | 13,86% | -0,00 | |
| 8 | SCOR Euro Loans V | **-12,42%** | -12,88% | 0,22% | 15,21% | 0,04 | |
| 9 | Blackstone GSO European Senior Loan | **-12,85%** | -13,58% | -0,01% | 15,65% | 0,02 | |
| ... | | | | | | | |
| 34 | Accunia European CLO Opportunity | **-34,04%** | -34,30% | -0,88% | 42,89% | -0,00 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

Worst Month - 2 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Daneo Private Debt | **-1,90%** | -5,39% | -0,96% | 2,35% | -0,00 | ◔ |
| 2 | SCOR Euro Loans III | **-9,02%** | -9,39% | 0,98% | 7,98% | 0,17 | ◔ |
| 3 | BlueBay SF High Income Loan Base Fund II | **-10,59%** | -10,99% | 0,84% | 9,03% | 0,13 | ◑ |
| 4 | Arcano European Income | **-10,80%** | -11,28% | 1,35% | 8,61% | 0,20 | ● |
| 5 | M&G European Loan | **-10,85%** | -11,66% | 0,80% | 8,82% | 0,13 | ● |
| 6 | K Invest Europaeiske Banklan | **-11,01%** | -11,01% | 2,01% | 9,17% | 0,26 | ◕ |
| 7 | Arcano European Senior Secured Loan | **-12,40%** | -12,84% | -0,13% | 9,64% | 0,03 | ◑ |
| 8 | SCOR Euro Loans V | **-12,42%** | -12,88% | 1,38% | 10,54% | 0,17 | ◑ |
| ... | | | | | | | |
| 32 | Accunia European CLO Opportunity | **-34,04%** | -34,30% | 0,77% | 29,77% | 0,04 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

# Loans Europe

## Worst Month - 3 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans III | **-9,02%** | -9,39% | 1,39% | 6,48% | 0,27 | |
| 2 | BlueBay SF High Income Loan Base Fund II | **-10,59%** | -10,99% | 0,92% | 7,33% | 0,17 | |
| 3 | Arcano European Income | **-10,80%** | -11,28% | 0,88% | 7,06% | 0,17 | |
| 4 | M&G European Loan | **-10,85%** | -11,66% | 1,14% | 7,20% | 0,21 | |
| 5 | K Invest Europaeiske Banklan | **-11,01%** | -11,01% | 1,73% | 7,45% | 0,28 | |
| 6 | Arcano European Senior Secured Loan | **-12,40%** | -12,84% | 0,75% | 7,84% | 0,14 | |
| 7 | SCOR Euro Loans V | **-12,42%** | -12,88% | 1,88% | 8,55% | 0,26 | |
| ... | | | | | | | |
| 26 | Accunia European CLO Opportunity | **-34,04%** | -34,30% | 1,67% | 24,22% | 0,08 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

Absolut ranking

## Loans Europe
Worst Month - 5 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans III | **-9,02%** | -9,39% | 2,38% | 5,11% | 0,53 | ◔ |
| 2 | BlueBay SF High Income Loan Base Fund II | **-10,59%** | -10,99% | 2,11% | 5,79% | 0,42 | ◑ |
| 3 | Arcano European Income | **-10,80%** | -11,28% | 2,08% | 5,60% | 0,43 | ● |
| 4 | M&G European Loan | **-10,85%** | -11,66% | 2,12% | 5,64% | 0,43 | ● |
| 5 | K Invest Europaeiske Banklan | **-11,01%** | -11,01% | 2,52% | 5,89% | 0,48 | ◕ |
| 6 | SCOR Euro Loans V | **-12,42%** | -12,88% | 2,72% | 6,62% | 0,46 | ◑ |
| 7 | Blackstone GSO European Senior Loan | **-12,85%** | -13,58% | 2,27% | 6,96% | 0,37 | ● |
| 8 | Oaktree European Senior Loan | **-13,19%** | -14,03% | 2,39% | 7,13% | 0,38 | ◕ |
| 9 | SCOR Euro Loans | **-13,63%** | -14,36% | 2,24% | 7,24% | 0,35 | ◕ |
| 10 | Janus Henderson Secured Loans | **-14,02%** | -14,02% | 2,65% | 7,33% | 0,40 | ◑ |
| 11 | AXA IM European Loan | **-14,34%** | -15,28% | 1,45% | 7,68% | 0,23 | ◕ |
| 12 | Alcentra European Loan | **-14,47%** | -15,08% | 2,53% | 7,58% | 0,38 | ● |
| 13 | Barings European Loan | **-15,68%** | -16,61% | 2,81% | 8,07% | 0,39 | ● |
| 14 | Capital Four European Loan & Bond | **-16,16%** | -16,89% | 2,67% | 8,31% | 0,36 | ● |
| 15 | Invesco European Senior Loan | **-19,93%** | -20,99% | 2,07% | 10,28% | 0,23 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

Worst Month - 10 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | BlueBay SF High Income Loan Base Fund II | **-10,59%** | -10,99% | 3,47% | 4,78% | 0,71 | ◑ |
| 2 | M&G European Loan | **-10,85%** | -11,66% | 3,45% | 4,36% | 0,77 | ● |
| 3 | Blackstone GSO European Senior Loan | **-12,85%** | -13,58% | 3,86% | 5,48% | 0,69 | ● |
| 4 | Oaktree European Senior Loan | **-13,19%** | -14,03% | 3,84% | 6,01% | 0,62 | ◕ |
| 5 | Janus Henderson Secured Loans | **-14,02%** | -14,02% | 4,36% | 6,03% | 0,71 | ◑ |
| 6 | Alcentra European Loan | **-14,47%** | -15,08% | 4,48% | 5,88% | 0,74 | ● |
| 7 | Barings European Loan | **-15,68%** | -16,61% | 4,81% | 6,48% | 0,73 | ● |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

Gain/Loss Ratio - 1 Jahr

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Accunia European CLO Opportunity | **1,25** | -34,30% | -0,88% | 42,89% | -0,00 | |
| 2 | K Invest Europaeiske Banklan | **1,21** | -11,01% | 1,56% | 13,19% | 0,15 | |
| 3 | MontLake Descartes Alternative Credit UCITS | **1,19** | -25,23% | -0,36% | 31,68% | 0,00 | |
| 4 | SCOR Euro Loans III | **1,16** | -9,39% | 0,91% | 11,42% | 0,11 | |
| 5 | Credit Suisse Nova Lux European Senior Loan | **1,12** | -15,25% | 0,32% | 17,40% | 0,04 | |
| 6 | SCOR Euro Loans V | **1,10** | -12,88% | 0,22% | 15,21% | 0,04 | |
| 7 | Accunia European CLO Investment Grade | **1,10** | -20,83% | -1,08% | 25,04% | -0,00 | |
| 8 | Blackstone GSO European Senior Loan | **1,08** | -13,58% | -0,01% | 15,65% | 0,02 | |
| 9 | ECM European Loans | **1,07** | -17,11% | -0,68% | 19,64% | -0,00 | |
| ... | | | | | | | |
| 34 | Daneo Private Debt | **0,22** | -5,39% | -4,63% | 2,93% | -0,00 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

Gain/Loss Ratio - 2 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | K Invest Europaeiske Banklan | **1,39** | -11,01% | 2,01% | 9,17% | 0,26 | |
| 2 | Accunia European CLO Opportunity | **1,29** | -34,30% | 0,77% | 29,77% | 0,04 | |
| 3 | SCOR Euro Loans V | **1,29** | -12,88% | 1,38% | 10,54% | 0,17 | |
| 4 | Arcano European Income | **1,28** | -11,28% | 1,35% | 8,61% | 0,20 | |
| 5 | Blackstone GSO European Senior Loan | **1,26** | -13,58% | 1,48% | 10,90% | 0,17 | |
| 6 | SCOR Euro Loans III | **1,24** | -9,39% | 0,98% | 7,98% | 0,17 | |
| 7 | ICG European Senior Loan | **1,23** | -15,75% | 1,19% | 12,49% | 0,12 | |
| 8 | Credit Suisse Nova Lux European Senior Loan | **1,23** | -15,25% | 1,22% | 12,09% | 0,13 | |
| ... | | | | | | | |
| 32 | Daneo Private Debt | **0,69** | -5,39% | -0,96% | 2,35% | -0,00 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Europe

### Gain/Loss Ratio - 3 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans V | **1,50** | -12,88% | 1,88% | 8,55% | 0,26 | ◑ |
| 2 | Muzinich Flexible Loans | **1,47** | -15,66% | 2,29% | 10,20% | 0,26 | ◑ |
| 3 | K Invest Europaeiske Banklan | **1,45** | -11,01% | 1,73% | 7,45% | 0,28 | ◕ |
| 4 | SCOR Euro Loans III | **1,43** | -9,39% | 1,39% | 6,48% | 0,27 | ◔ |
| 5 | SCOR Euro Loans VII | **1,38** | -13,40% | 1,36% | 8,65% | 0,20 | ◑ |
| 6 | ICG European Senior Loan | **1,38** | -15,75% | 1,75% | 10,15% | 0,21 | ● |
| 7 | ECM European Loans | **1,37** | -17,11% | 1,72% | 11,06% | 0,19 | ◑ |
| ... | | | | | | | |
| 26 | Neuberger Berman European Senior Floating Rate I... | **1,09** | -13,88% | 0,10% | 8,73% | 0,05 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

Absolut ranking

## Loans Europe

Gain/Loss Ratio - 5 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | SCOR Euro Loans V | **2,04** | -12,88% | 2,72% | 6,62% | 0,46 | ◑ |
| 2 | SCOR Euro Loans III | **2,00** | -9,39% | 2,38% | 5,11% | 0,53 | ◔ |
| 3 | K Invest Europaeiske Banklan | **1,87** | -11,01% | 2,52% | 5,89% | 0,48 | ◕ |
| 4 | BlueBay SF High Income Loan Base Fund II | **1,74** | -10,99% | 2,11% | 5,79% | 0,42 | ◑ |
| 5 | SCOR Euro Loans | **1,73** | -14,36% | 2,24% | 7,24% | 0,35 | ◕ |
| 6 | Janus Henderson Secured Loans | **1,72** | -14,02% | 2,65% | 7,33% | 0,40 | ◑ |
| 7 | Capital Four European Loan & Bond | **1,72** | -16,89% | 2,67% | 8,31% | 0,36 | ● |
| 8 | Alcentra European Loan | **1,72** | -15,08% | 2,53% | 7,58% | 0,38 | ● |
| 9 | Oaktree European Senior Loan | **1,70** | -14,03% | 2,39% | 7,13% | 0,38 | ◕ |
| 10 | M&G European Loan | **1,67** | -11,66% | 2,12% | 5,64% | 0,43 | ● |
| 11 | Barings European Loan | **1,67** | -16,61% | 2,81% | 8,07% | 0,39 | ● |
| 12 | Arcano European Income | **1,65** | -11,28% | 2,08% | 5,60% | 0,43 | ● |
| 13 | Blackstone GSO European Senior Loan | **1,64** | -13,58% | 2,27% | 6,96% | 0,37 | ● |
| 14 | Invesco European Senior Loan | **1,46** | -20,99% | 2,07% | 10,28% | 0,23 | ● |
| 15 | AXA IM European Loan | **1,41** | -15,28% | 1,45% | 7,68% | 0,23 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

Absolut ranking

## Loans Europe

### Gain/Loss Ratio - 10 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Alcentra European Loan | **2,56** | -15,08% | 4,48% | 5,88% | 0,74 | ● |
| 2 | M&G European Loan | **2,46** | -11,66% | 3,45% | 4,36% | 0,77 | ● |
| 3 | BlueBay SF High Income Loan Base Fund II | **2,39** | -10,99% | 3,47% | 4,78% | 0,71 | ◑ |
| 4 | Janus Henderson Secured Loans | **2,35** | -14,02% | 4,36% | 6,03% | 0,71 | ◑ |
| 5 | Barings European Loan | **2,34** | -16,61% | 4,81% | 6,48% | 0,73 | ● |
| 6 | Blackstone GSO European Senior Loan | **2,32** | -13,58% | 3,86% | 5,48% | 0,69 | ● |
| 7 | Oaktree European Senior Loan | **2,18** | -14,03% | 3,84% | 6,01% | 0,62 | ◕ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

**Loans Global**

Top 25 % Asset Manager

## Kurzüberblick

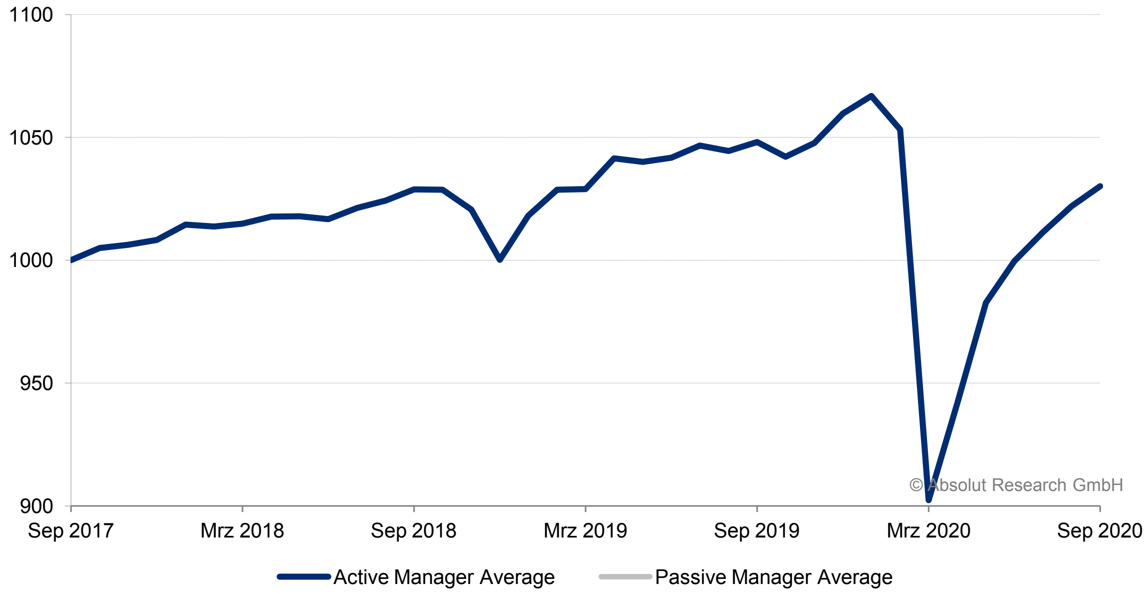
**Top-Fonds** Performance & AuM: Loans Global

## Top Quartile

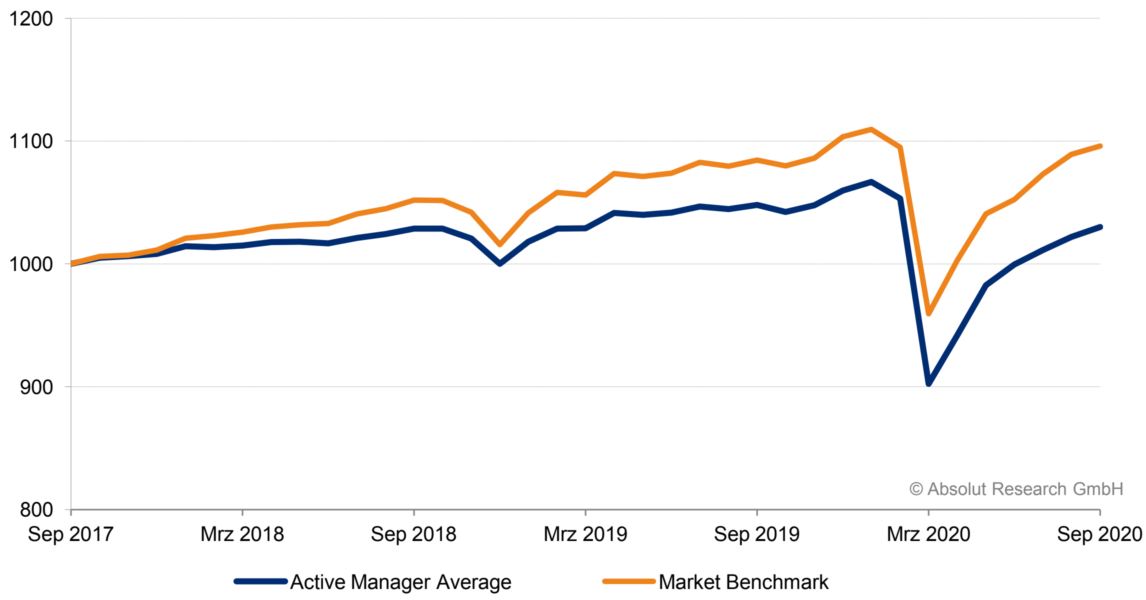
| | | | | | | |
|---|---|---|---|---|---|---|
| Rendite | YtD | 1J. | 2J. | 3J. | 5J. | 10J. |
| Standard Deviation | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Sharpe Ratio | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Maximum Drawdown | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Value at Risk | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Modified Value at Risk | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Worst Month | | 1J. | 2J. | 3J. | 5J. | 10J. |
| Gain/Loss Ratio | | 1J. | 2J. | 3J. | 5J. | 10J. |

## Loans Global

1 **Active Manager Performance I** (Loans Global)

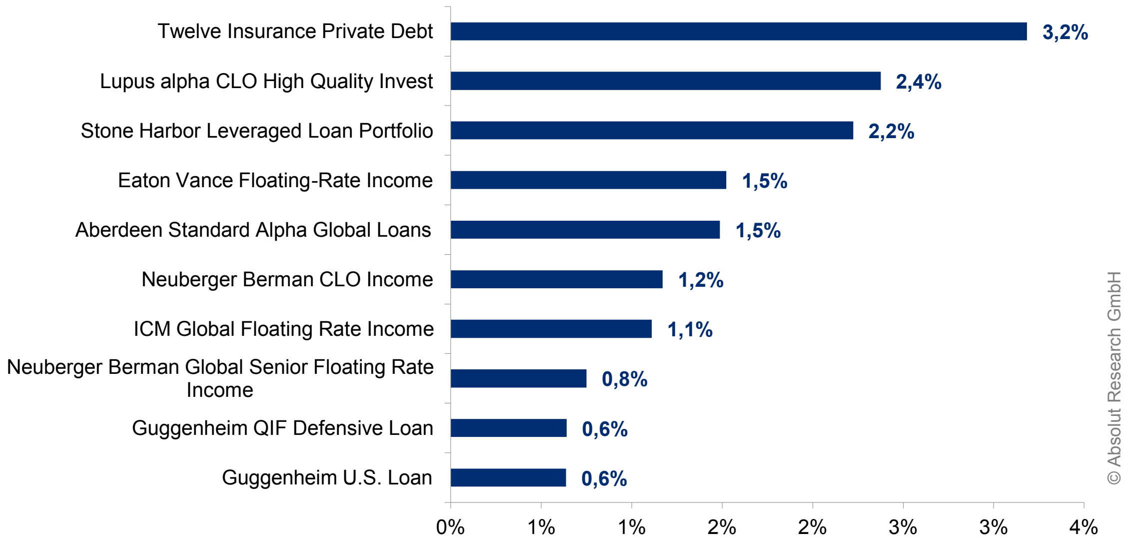



2 **Active Manager Performance II** (Loans Global)

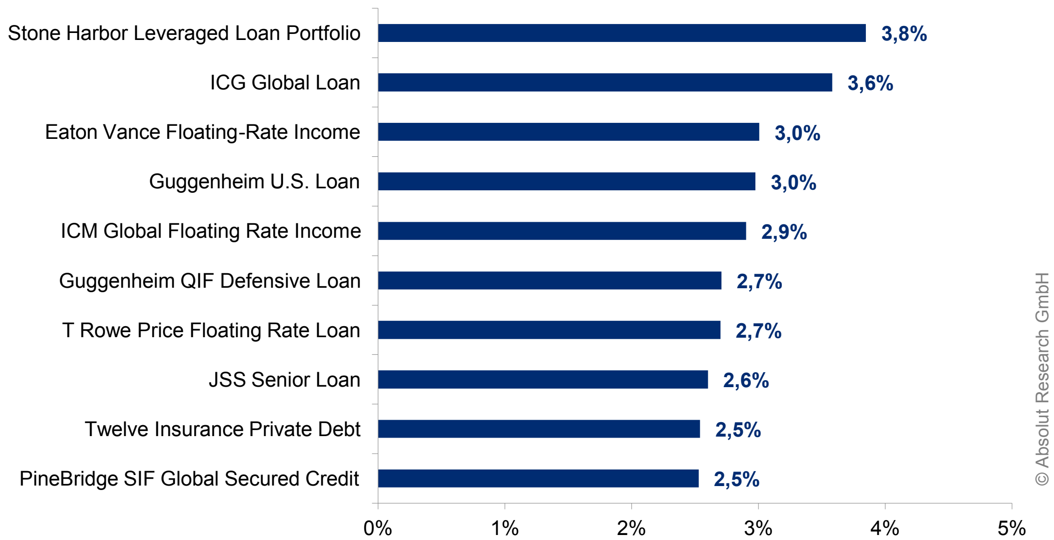


# Loans Global

## 3 Rendite 12 Monate - Top Fonds (Loans Global)

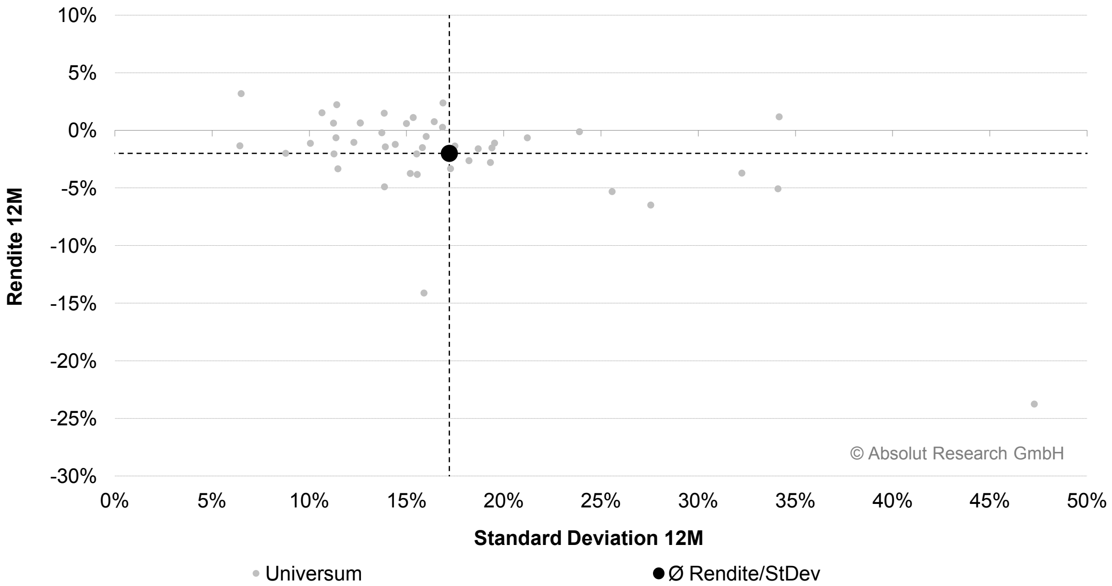



## 4 Rendite 36 Monate - Top Fonds (Loans Global)

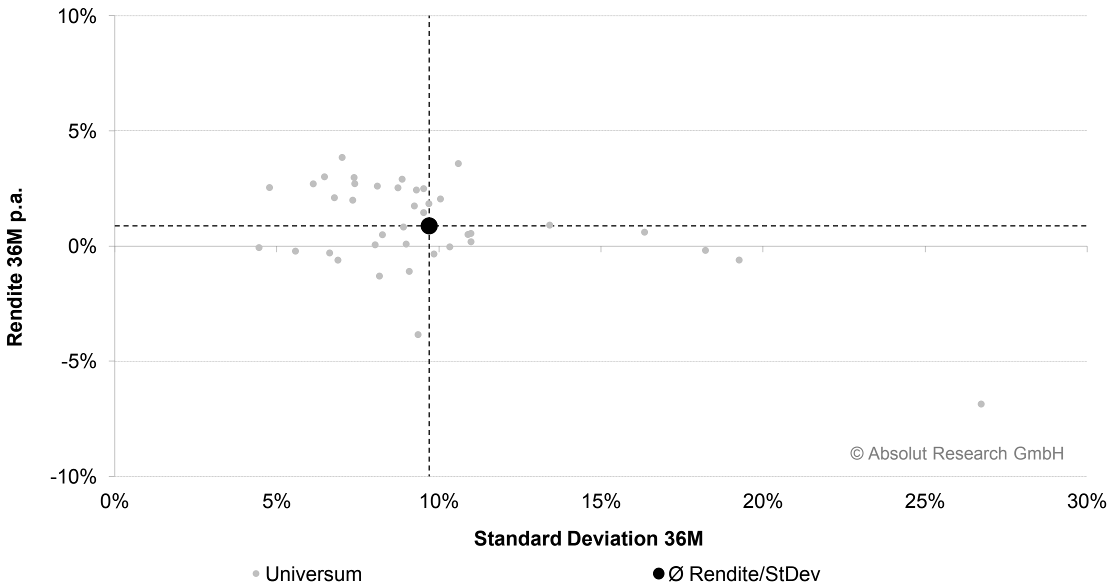


## Loans Global

5 **Risiko Rendite 12 Monate** (Loans Global)

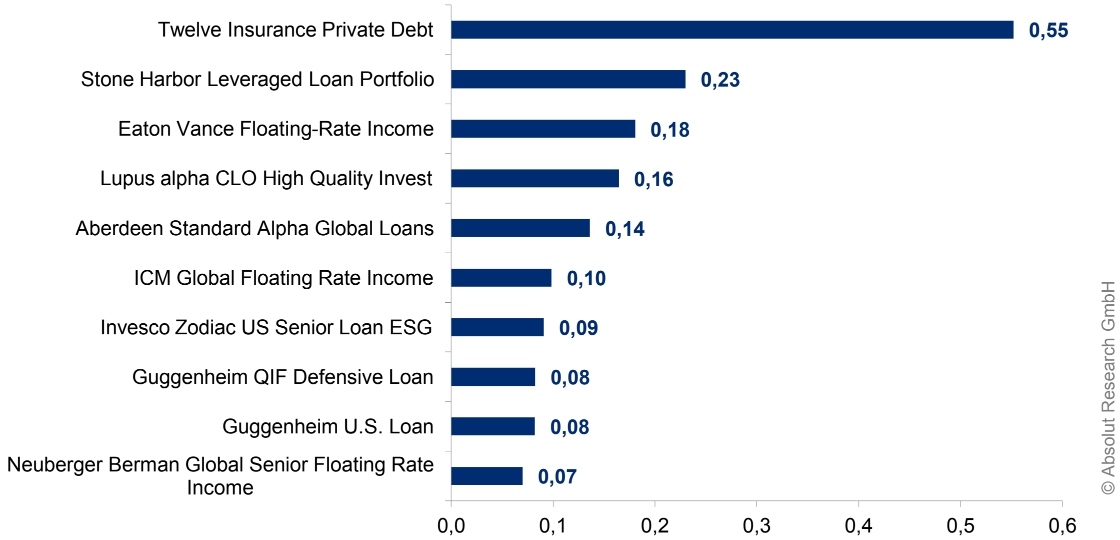



6 **Risiko Rendite 36 Monate** (Loans Global)

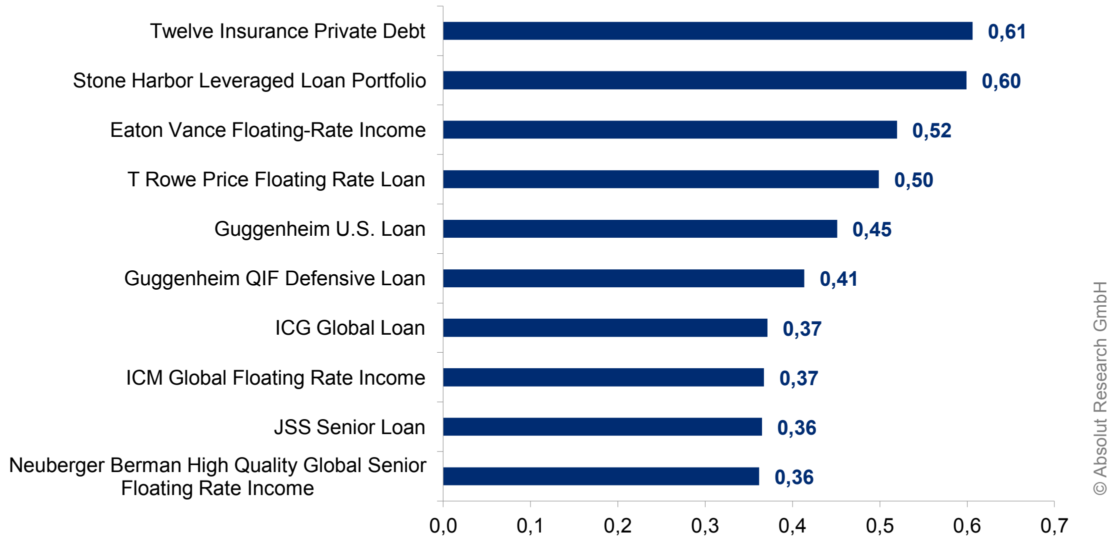


## Loans Global

7 **Sharpe Ratio 12 Monate - Top Fonds** (Loans Global)

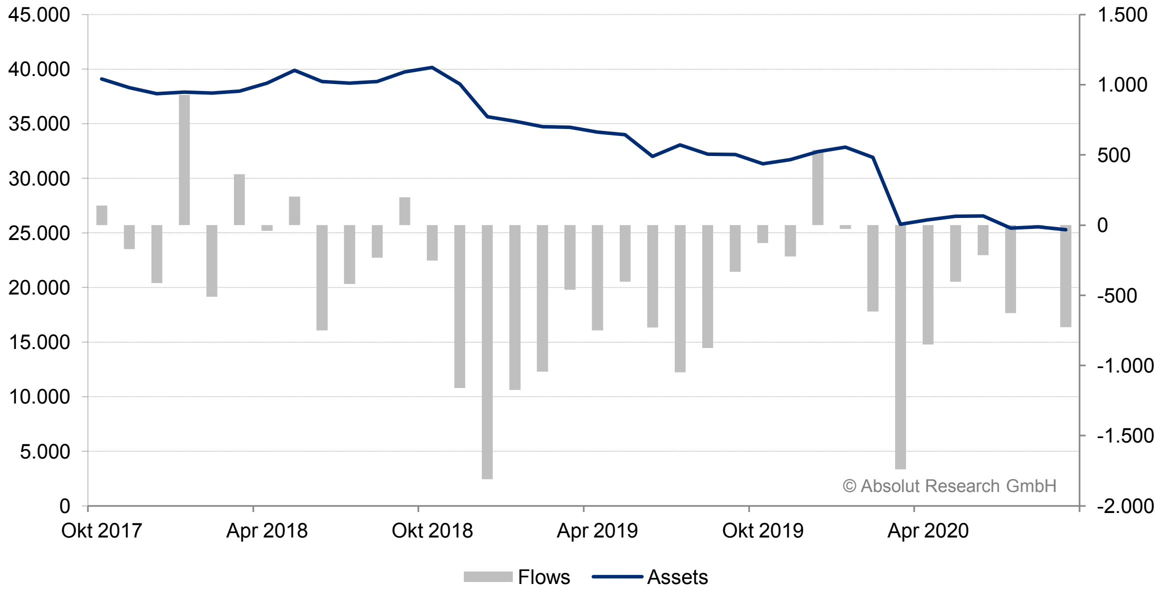



8 **Sharpe Ratio 36 Monate - Top Fonds** (Loans Global)

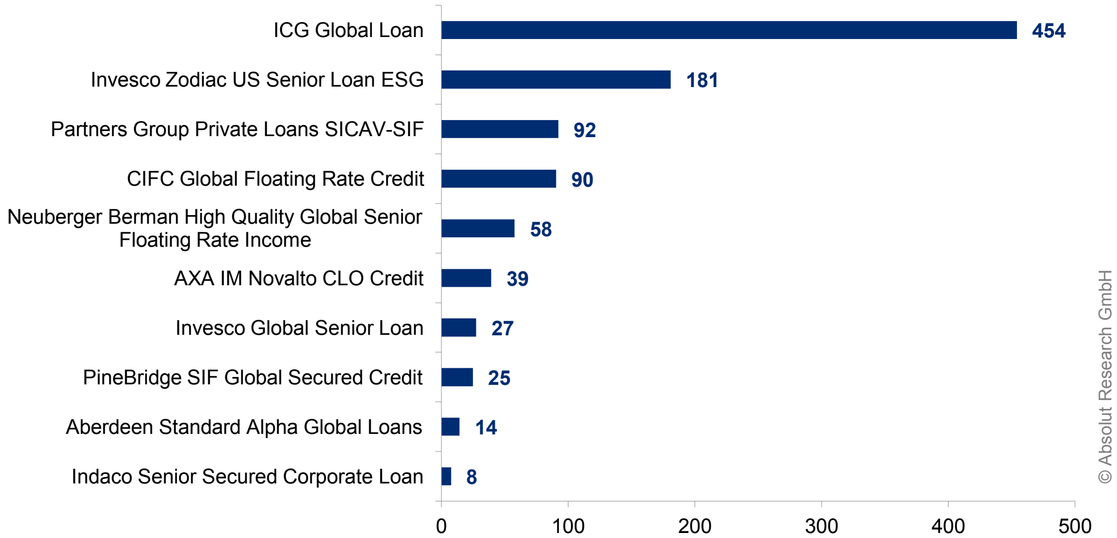


## Loans Global

9 **Asset under Management Mio. €** (Loans Global)



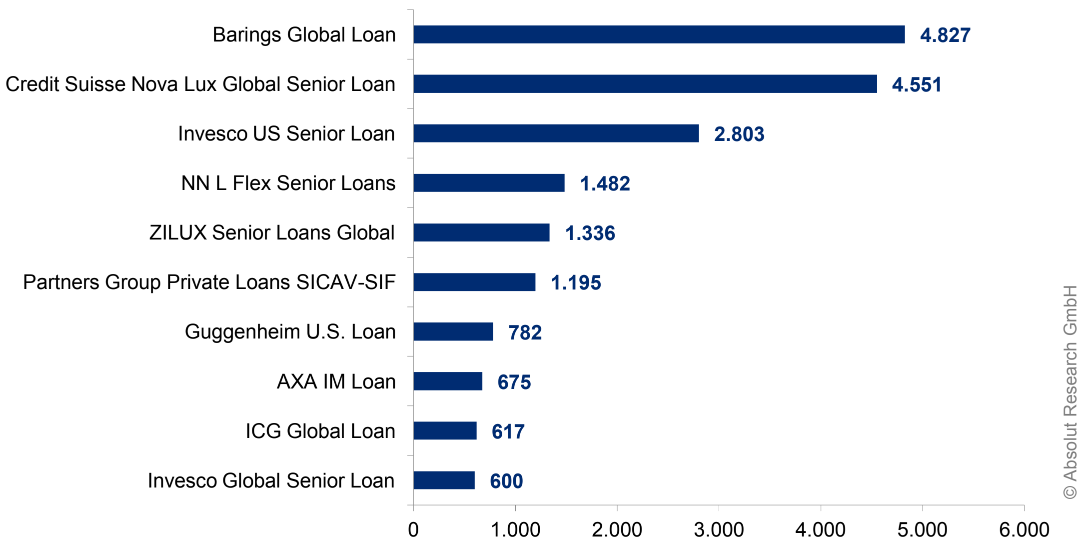

10 **Nettomittelflüsse in Mio € 12 Monate - Top Funds** (Loans Global)



## Loans Global

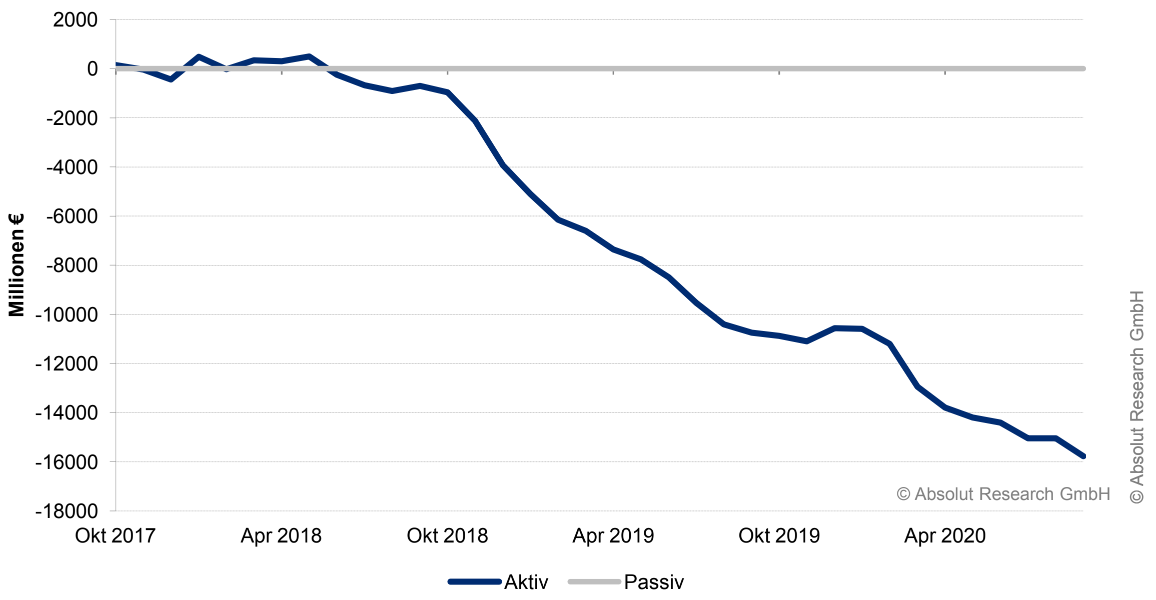
11 **Verwaltetes Vermögen in Mio € - Top Anbieter** (Loans Global)


12 **Verwaltetes Vermögen in Mio € - Top Fonds** (Loans Global)

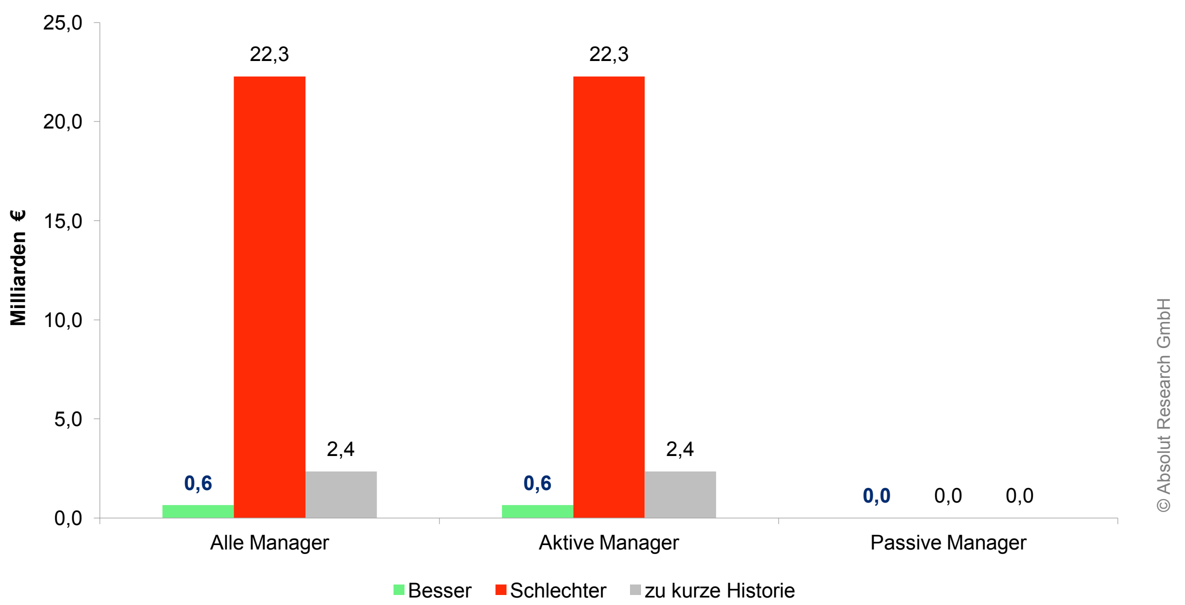


## Loans Global

13 **Kumulierte Nettomittelflüsse** (Loans Global)

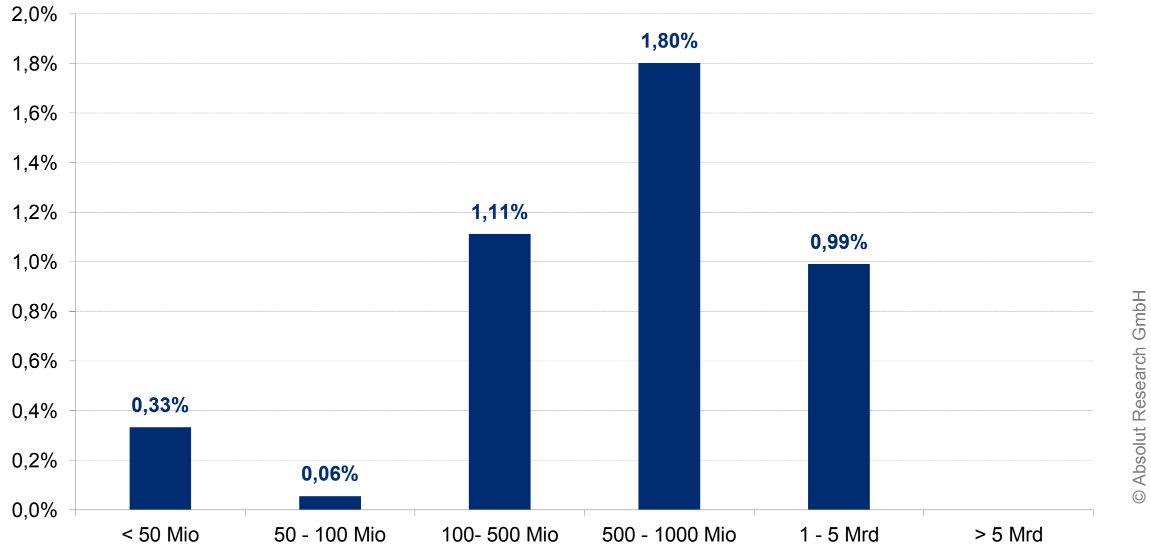



14 **Volumengewichtete Rendite vs. Benchmark** (Loans Global)

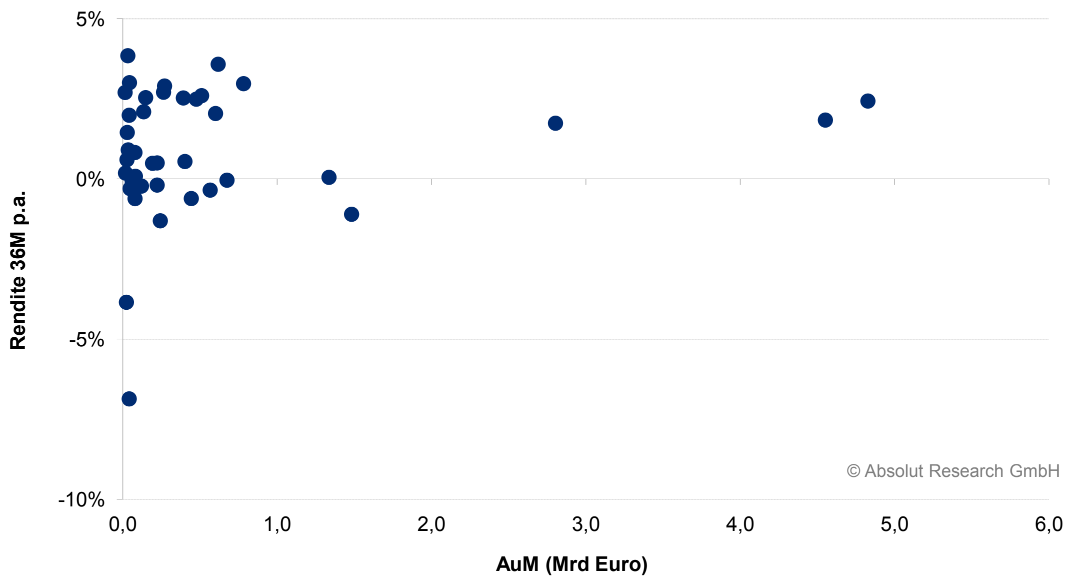


## Loans Global

15 Fondsgröße und mittlere Rendite 36 Monate (Loans Global)




16 Rendite und Fondsgröße (Loans Global)



## Loans Global

Rendite Year to Date - 1 Jahr

| | | Year to Date | LM | Rendite | Worst Month | StDev. | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Lupus alpha CLO High Quality Invest | **2,68%** | 0,75% | 2,38% | -12,65% | 16,87% | ◔ |
| 2 | Twelve Insurance Private Debt | **1,02%** | 0,04% | 3,18% | -5,07% | 6,49% | ◑ |
| 3 | Infinigon IG Collateralized Loan BI | **0,73%** | 0,91% | -0,12% | -19,62% | 23,89% | ◔ |
| 4 | Aberdeen Standard Alpha Global Loans | **0,38%** | 0,68% | 1,49% | -10,79% | 13,85% | ◑ |
| 5 | Stone Harbor Leveraged Loan Portfolio | **0,33%** | 0,81% | 2,22% | -9,25% | 11,41% | ◔ |
| 6 | Infinigon Investment Grade Liquid Alternative | **0,16%** | 0,15% | -0,65% | -16,69% | 21,21% | ◔ |
| 7 | ICM Global Floating Rate Income | **-0,22%** | 0,66% | 1,11% | -12,46% | 15,34% | ◕ |
| 8 | Eaton Vance Floating-Rate Income | **-0,41%** | 0,08% | 1,52% | -8,63% | 10,65% | ◔ |
| 9 | Invesco Zodiac US Senior Loan ESG | **-0,78%** | 0,26% | 0,62% | -9,40% | 11,24% | ● |
| 10 | Guggenheim QIF Defensive Loan | **-0,89%** | 0,60% | 0,64% | -10,66% | 12,62% | ◕ |
| 11 | Guggenheim U.S. Loan | **-0,98%** | 0,76% | 0,64% | -10,85% | 12,62% | ● |
| ... | | | | | | | |
| 44 | PvB Alegra CLO Fund | **-24,74%** | 1,91% | -23,76% | -41,06% | 47,28% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %  Top 25 %  Bottom 25 %

## Loans Global

Rendite - 1 Jahr

| | | Rendite | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **3,18%** | 6,49% | 0,55 | -2,81% | -5,57% | |
| 2 | Lupus alpha CLO High Quality Invest | **2,38%** | 16,87% | 0,16 | -7,70% | -13,41% | |
| 3 | Stone Harbor Leveraged Loan Portfolio | **2,22%** | 11,41% | 0,23 | -5,18% | -10,60% | |
| 4 | Eaton Vance Floating-Rate Income | **1,52%** | 10,65% | 0,18 | -4,89% | -9,84% | |
| 5 | Aberdeen Standard Alpha Global Loans | **1,49%** | 13,85% | 0,14 | -6,38% | -12,30% | |
| 6 | Neuberger Berman CLO Income | **1,17%** | 34,16% | 0,05 | -15,62% | -27,63% | |
| 7 | ICM Global Floating Rate Income | **1,11%** | 15,34% | 0,10 | -7,10% | -13,61% | |
| 8 | Neuberger Berman Global Senior Floating Rate In... | **0,75%** | 16,42% | 0,07 | -7,63% | -14,81% | |
| 9 | Guggenheim QIF Defensive Loan | **0,64%** | 12,62% | 0,08 | -5,87% | -11,64% | |
| 10 | Guggenheim U.S. Loan | **0,64%** | 12,62% | 0,08 | -5,88% | -11,76% | |
| 11 | Invesco Zodiac US Senior Loan ESG | **0,62%** | 11,24% | 0,09 | -5,24% | -10,50% | |
| ... | | | | | | | |
| 44 | PvB Alegra CLO Fund | **-23,76%** | 47,28% | -0,11 | -23,58% | -44,26% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

Rendite p.a. - 2 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **5,13%** | 4,99% | 1,10 | -1,94% | -5,57% | ◑ |
| 2 | Stone Harbor Leveraged Loan Portfolio | **3,29%** | 8,62% | 0,42 | -3,79% | -10,60% | ◔ |
| 3 | Aberdeen Standard Alpha Global Loans | **2,86%** | 9,84% | 0,33 | -4,40% | -12,30% | ◑ |
| 4 | Eaton Vance Floating-Rate Income | **2,11%** | 7,95% | 0,31 | -3,57% | -9,84% | ◔ |
| 5 | ICG Global Loan | **2,07%** | 13,05% | 0,19 | -5,95% | -16,89% | ● |
| 6 | Lupus alpha CLO High Quality Invest | **2,02%** | 11,73% | 0,20 | -5,34% | -13,41% | ◔ |
| 7 | Guggenheim U.S. Loan | **1,93%** | 9,07% | 0,25 | -4,11% | -11,76% | ● |
| 8 | Guggenheim QIF Defensive Loan | **1,91%** | 9,10% | 0,25 | -4,13% | -11,64% | ◕ |
| 9 | PineBridge SIF Global Secured Credit | **1,82%** | 10,75% | 0,20 | -4,90% | -13,81% | ◕ |
| 10 | ICM Global Floating Rate Income | **1,75%** | 10,89% | 0,19 | -4,98% | -13,61% | ◕ |
| 11 | T Rowe Price Floating Rate Loan | **1,74%** | 7,51% | 0,28 | -3,40% | -9,75% | ◔ |
| ... | | | | | | | |
| 42 | PvB Alegra CLO Fund | **-11,61%** | 32,92% | -0,04 | -16,09% | -44,26% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

Rendite p.a. - 3 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Stone Harbor Leveraged Loan Portfolio | **3,85%** | 7,01% | 0,60 | -2,99% | -10,60% | ◔ |
| 2 | ICG Global Loan | **3,58%** | 10,60% | 0,37 | -4,69% | -16,89% | ● |
| 3 | Eaton Vance Floating-Rate Income | **3,01%** | 6,47% | 0,52 | -2,81% | -9,84% | ◔ |
| 4 | Guggenheim U.S. Loan | **2,97%** | 7,38% | 0,45 | -3,24% | -11,76% | ● |
| 5 | ICM Global Floating Rate Income | **2,90%** | 8,86% | 0,37 | -3,94% | -13,61% | ◕ |
| 6 | Guggenheim QIF Defensive Loan | **2,71%** | 7,40% | 0,41 | -3,27% | -11,64% | ◕ |
| 7 | T Rowe Price Floating Rate Loan | **2,70%** | 6,12% | 0,50 | -2,67% | -9,75% | ◔ |
| 8 | JSS Senior Loan | **2,60%** | 8,10% | 0,36 | -3,60% | -12,91% | ◕ |
| 9 | Twelve Insurance Private Debt | **2,54%** | 4,77% | 0,61 | -2,05% | -5,57% | ◑ |
| 10 | PineBridge SIF Global Secured Credit | **2,53%** | 8,73% | 0,33 | -3,91% | -13,81% | ◕ |
| ... | | | | | | | |
| 39 | PvB Alegra CLO Fund | **-6,87%** | 26,73% | -0,02 | -12,91% | -44,26% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

Absolut ranking

## Loans Global

Rendite p.a. - 5 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Stone Harbor Leveraged Loan Portfolio | **4,27%** | 5,65% | 0,81 | -2,32% | -10,60% | ◔ |
| 2 | Barings Global Loan | **3,91%** | 7,44% | 0,57 | -3,19% | -15,11% | ● |
| 3 | ICM Global Floating Rate Income | **3,80%** | 6,98% | 0,59 | -2,98% | -13,61% | ◕ |
| 4 | Twelve Insurance Private Debt | **3,73%** | 3,98% | 1,02 | -1,58% | -5,57% | ◑ |
| 5 | Guggenheim U.S. Loan | **3,68%** | 5,85% | 0,68 | -2,46% | -11,76% | ● |
| 6 | PineBridge SIF Global Secured Credit | **3,65%** | 7,16% | 0,55 | -3,08% | -13,81% | ◕ |
| 7 | Eaton Vance Floating-Rate Income | **3,51%** | 5,13% | 0,75 | -2,14% | -9,84% | ◔ |
| ... | | | | | | | |
| 25 | PvB Alegra CLO Fund | **-0,46%** | 21,42% | -0,00 | -9,97% | -44,26% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

Rendite p.a. - 10 Jahre

| | | Rendite p.a. | StDev. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | PvB Alegra CLO Fund | **13,16%** | 18,55% | 0,71 | -7,60% | -44,26% | ◔ |
| 2 | Barings Global Loan | **4,93%** | 6,01% | 0,80 | -2,44% | -15,11% | ● |
| 3 | Stone Harbor Leveraged Loan Portfolio | **4,47%** | 4,57% | 0,96 | -1,80% | -10,60% | ◔ |
| 4 | Invesco US Senior Loan | **3,92%** | 5,77% | 0,66 | -2,40% | -15,16% | ● |
| 5 | Natixis Loomis Sayles Senior Loan | **3,38%** | 4,58% | 0,72 | -1,89% | -11,70% | ◔ |
| 6 | AXA IM Loan | **2,70%** | 6,26% | 0,42 | -2,73% | -15,83% | ● |
| 7 | NN L Flex Senior Loans | **2,30%** | 5,48% | 0,40 | -2,40% | -15,11% | ● |
| 8 | Franklin Floating Rate II | **1,59%** | 5,79% | 0,26 | -2,60% | -21,59% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

Absolut ranking

## Loans Global

StDev. - 1 Jahr

| | | StDev. | Rendite | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AllianceBernstein Inst AXA High Yield Loan | **6,43%** | -1,34% | -0,00 | -3,15% | -6,26% | |
| 2 | Twelve Insurance Private Debt | **6,49%** | 3,18% | 0,55 | -2,81% | -5,57% | |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **8,79%** | -2,00% | -0,00 | -4,31% | -8,45% | |
| 4 | T Rowe Price Floating Rate Loan | **10,05%** | -1,13% | -0,00 | -4,83% | -9,75% | |
| 5 | Eaton Vance Floating-Rate Income | **10,65%** | 1,52% | 0,18 | -4,89% | -9,84% | |
| 6 | Invesco Zodiac US Senior Loan ESG | **11,24%** | 0,62% | 0,09 | -5,24% | -10,50% | |
| 7 | Indaco Senior Secured Corporate Loan | **11,27%** | -2,05% | -0,00 | -5,47% | -10,97% | |
| 8 | Neuberger Berman High Quality Global Senior Floa... | **11,37%** | -0,65% | -0,00 | -5,40% | -10,77% | |
| 9 | Stone Harbor Leveraged Loan Portfolio | **11,41%** | 2,22% | 0,23 | -5,18% | -10,60% | |
| 10 | Indaco CIFC US Loans | **11,47%** | -3,34% | -0,00 | -5,68% | -11,35% | |
| 11 | Natixis Loomis Sayles Senior Loan | **12,29%** | -1,05% | -0,00 | -5,86% | -11,70% | |
| ... | | | | | | | |
| 44 | PvB Alegra CLO Fund | **47,28%** | -23,76% | -0,11 | -23,58% | -44,26% | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

StDev. - 2 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **4,99%** | 5,13% | 1,10 | -1,94% | -5,57% | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **5,44%** | -0,72% | -0,00 | -2,63% | -6,26% | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **6,84%** | -0,94% | -0,00 | -3,31% | -8,45% | ◑ |
| 4 | T Rowe Price Floating Rate Loan | **7,51%** | 1,74% | 0,28 | -3,40% | -9,75% | ◔ |
| 5 | Eaton Vance Floating-Rate Income | **7,95%** | 2,11% | 0,31 | -3,57% | -9,84% | ◔ |
| 6 | Indaco Senior Secured Corporate Loan | **8,15%** | -1,07% | -0,00 | -3,93% | -10,97% | ◔ |
| 7 | Neuberger Berman High Quality Global Senior Floa... | **8,32%** | 1,33% | 0,20 | -3,81% | -10,77% | ◑ |
| 8 | Indaco CIFC US Loans | **8,45%** | -1,76% | -0,00 | -4,13% | -11,42% | ◑ |
| 9 | Stone Harbor Leveraged Loan Portfolio | **8,62%** | 3,29% | 0,42 | -3,79% | -10,60% | ◔ |
| 10 | Natixis Loomis Sayles Senior Loan | **9,02%** | 1,15% | 0,17 | -4,16% | -11,70% | ◔ |
| 11 | Guggenheim U.S. Loan | **9,07%** | 1,93% | 0,25 | -4,11% | -11,76% | ● |
| ... | | | | | | | |
| 42 | PvB Alegra CLO Fund | **32,92%** | -11,61% | -0,04 | -16,09% | -44,26% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

Absolut ranking

## Loans Global

StDev. - 3 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AllianceBernstein Inst AXA High Yield Loan | **4,45%** | -0,07% | 0,06 | -2,11% | -6,26% | ◑ |
| 2 | Twelve Insurance Private Debt | **4,77%** | 2,54% | 0,61 | -2,05% | -5,57% | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **5,57%** | -0,22% | 0,02 | -2,65% | -8,45% | ◑ |
| 4 | T Rowe Price Floating Rate Loan | **6,12%** | 2,70% | 0,50 | -2,67% | -9,75% | ◔ |
| 5 | Eaton Vance Floating-Rate Income | **6,47%** | 3,01% | 0,52 | -2,81% | -9,84% | ◔ |
| 6 | Indaco Senior Secured Corporate Loan | **6,63%** | -0,30% | 0,01 | -3,15% | -10,97% | ◔ |
| 7 | Neuberger Berman High Quality Global Senior Floa... | **6,77%** | 2,10% | 0,36 | -3,02% | -10,77% | ◑ |
| 8 | Indaco CIFC US Loans | **6,88%** | -0,61% | -0,00 | -3,30% | -11,42% | ◑ |
| 9 | Stone Harbor Leveraged Loan Portfolio | **7,01%** | 3,85% | 0,60 | -2,99% | -10,60% | ◔ |
| 10 | Natixis Loomis Sayles Senior Loan | **7,34%** | 1,99% | 0,32 | -3,30% | -11,70% | ◔ |
| ... | | | | | | | |
| 39 | PvB Alegra CLO Fund | **26,73%** | -6,87% | -0,02 | -12,91% | -44,26% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

StDev. - 5 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AllianceBernstein Inst AXA High Yield Loan | **3,54%** | 0,79% | 0,31 | -1,61% | -6,26% | ◑ |
| 2 | Twelve Insurance Private Debt | **3,98%** | 3,73% | 1,02 | -1,58% | -5,57% | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **4,38%** | 0,71% | 0,24 | -2,01% | -8,45% | ◑ |
| 4 | Eaton Vance Floating-Rate Income | **5,13%** | 3,51% | 0,75 | -2,14% | -9,84% | ◔ |
| 5 | Stone Harbor Leveraged Loan Portfolio | **5,65%** | 4,27% | 0,81 | -2,32% | -10,60% | ◔ |
| 6 | Natixis Loomis Sayles Senior Loan | **5,83%** | 2,66% | 0,51 | -2,53% | -11,70% | ◔ |
| 7 | Guggenheim U.S. Loan | **5,85%** | 3,68% | 0,68 | -2,46% | -11,76% | ● |
| ... | | | | | | | |
| 25 | PvB Alegra CLO Fund | **21,42%** | -0,46% | -0,00 | -9,97% | -44,26% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

StDev. - 10 Jahre

| | | StDev. | Rendite p.a. | Sharpe Ratio | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Stone Harbor Leveraged Loan Portfolio | **4,57%** | 4,47% | 0,96 | -1,80% | -10,60% | ◔ |
| 2 | Natixis Loomis Sayles Senior Loan | **4,58%** | 3,38% | 0,72 | -1,89% | -11,70% | ◔ |
| 3 | NN L Flex Senior Loans | **5,48%** | 2,30% | 0,40 | -2,40% | -15,11% | ● |
| 4 | Invesco US Senior Loan | **5,77%** | 3,92% | 0,66 | -2,40% | -15,16% | ● |
| 5 | Franklin Floating Rate II | **5,79%** | 1,59% | 0,26 | -2,60% | -21,59% | ◔ |
| 6 | Barings Global Loan | **6,01%** | 4,93% | 0,80 | -2,44% | -15,11% | ● |
| 7 | AXA IM Loan | **6,26%** | 2,70% | 0,42 | -2,73% | -15,83% | ● |
| 8 | PvB Alegra CLO Fund | **18,55%** | 13,16% | 0,71 | -7,60% | -44,26% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Global

Sharpe Ratio - 1 Jahr

| | | Sharpe Ratio | Rendite | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **0,55** | 3,18% | 6,49% | -2,81% | -5,57% | ◑ |
| 2 | Stone Harbor Leveraged Loan Portfolio | **0,23** | 2,22% | 11,41% | -5,18% | -10,60% | ◔ |
| 3 | Eaton Vance Floating-Rate Income | **0,18** | 1,52% | 10,65% | -4,89% | -9,84% | ◔ |
| 4 | Lupus alpha CLO High Quality Invest | **0,16** | 2,38% | 16,87% | -7,70% | -13,41% | ◔ |
| 5 | Aberdeen Standard Alpha Global Loans | **0,14** | 1,49% | 13,85% | -6,38% | -12,30% | ◑ |
| 6 | ICM Global Floating Rate Income | **0,10** | 1,11% | 15,34% | -7,10% | -13,61% | ◕ |
| 7 | Invesco Zodiac US Senior Loan ESG | **0,09** | 0,62% | 11,24% | -5,24% | -10,50% | ● |
| 8 | Guggenheim QIF Defensive Loan | **0,08** | 0,64% | 12,62% | -5,87% | -11,64% | ◕ |
| 9 | Guggenheim U.S. Loan | **0,08** | 0,64% | 12,62% | -5,88% | -11,76% | ● |
| 10 | Neuberger Berman Global Senior Floating Rate In... | **0,07** | 0,75% | 16,42% | -7,63% | -14,81% | ◕ |
| 11 | PineBridge SIF Global Secured Credit | **0,07** | 0,59% | 14,99% | -6,98% | -13,81% | ◕ |
| ... | | | | | | | |
| 44 | PvB Alegra CLO Fund | **-0,11** | -23,76% | 47,28% | -23,58% | -44,26% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

Absolut ranking

## Loans Global

Sharpe Ratio - 2 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **1,10** | 5,13% | 4,99% | -1,94% | -5,57% | ◑ |
| 2 | Stone Harbor Leveraged Loan Portfolio | **0,42** | 3,29% | 8,62% | -3,79% | -10,60% | ◔ |
| 3 | Aberdeen Standard Alpha Global Loans | **0,33** | 2,86% | 9,84% | -4,40% | -12,30% | ◑ |
| 4 | Eaton Vance Floating-Rate Income | **0,31** | 2,11% | 7,95% | -3,57% | -9,84% | ◔ |
| 5 | T Rowe Price Floating Rate Loan | **0,28** | 1,74% | 7,51% | -3,40% | -9,75% | ◔ |
| 6 | Guggenheim U.S. Loan | **0,25** | 1,93% | 9,07% | -4,11% | -11,76% | ● |
| 7 | Guggenheim QIF Defensive Loan | **0,25** | 1,91% | 9,10% | -4,13% | -11,64% | ◕ |
| 8 | PineBridge SIF Global Secured Credit | **0,20** | 1,82% | 10,75% | -4,90% | -13,81% | ◕ |
| 9 | Lupus alpha CLO High Quality Invest | **0,20** | 2,02% | 11,73% | -5,34% | -13,41% | ◔ |
| 10 | Neuberger Berman High Quality Global Senior Floa... | **0,20** | 1,33% | 8,32% | -3,81% | -10,77% | ◑ |
| 11 | ICM Global Floating Rate Income | **0,19** | 1,75% | 10,89% | -4,98% | -13,61% | ◕ |
| ... | | | | | | | |
| 42 | PvB Alegra CLO Fund | **-0,04** | -11,61% | 32,92% | -16,09% | -44,26% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Global

Sharpe Ratio - 3 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **0,61** | 2,54% | 4,77% | -2,05% | -5,57% | ◑ |
| 2 | Stone Harbor Leveraged Loan Portfolio | **0,60** | 3,85% | 7,01% | -2,99% | -10,60% | ◔ |
| 3 | Eaton Vance Floating-Rate Income | **0,52** | 3,01% | 6,47% | -2,81% | -9,84% | ◔ |
| 4 | T Rowe Price Floating Rate Loan | **0,50** | 2,70% | 6,12% | -2,67% | -9,75% | ◔ |
| 5 | Guggenheim U.S. Loan | **0,45** | 2,97% | 7,38% | -3,24% | -11,76% | ● |
| 6 | Guggenheim QIF Defensive Loan | **0,41** | 2,71% | 7,40% | -3,27% | -11,64% | ◕ |
| 7 | ICG Global Loan | **0,37** | 3,58% | 10,60% | -4,69% | -16,89% | ● |
| 8 | ICM Global Floating Rate Income | **0,37** | 2,90% | 8,86% | -3,94% | -13,61% | ◕ |
| 9 | JSS Senior Loan | **0,36** | 2,60% | 8,10% | -3,60% | -12,91% | ◕ |
| 10 | Neuberger Berman High Quality Global Senior Floa... | **0,36** | 2,10% | 6,77% | -3,02% | -10,77% | ◑ |
| ... | | | | | | | |
| 39 | PvB Alegra CLO Fund | **-0,02** | -6,87% | 26,73% | -12,91% | -44,26% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

Absolut|ranking

## Loans Global

Sharpe Ratio - 5 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **1,02** | 3,73% | 3,98% | -1,58% | -5,57% | ◑ |
| 2 | Stone Harbor Leveraged Loan Portfolio | **0,81** | 4,27% | 5,65% | -2,32% | -10,60% | ◔ |
| 3 | Eaton Vance Floating-Rate Income | **0,75** | 3,51% | 5,13% | -2,14% | -9,84% | ◔ |
| 4 | Guggenheim U.S. Loan | **0,68** | 3,68% | 5,85% | -2,46% | -11,76% | ● |
| 5 | ICM Global Floating Rate Income | **0,59** | 3,80% | 6,98% | -2,98% | -13,61% | ◕ |
| 6 | Barings Global Loan | **0,57** | 3,91% | 7,44% | -3,19% | -15,11% | ● |
| 7 | PineBridge SIF Global Secured Credit | **0,55** | 3,65% | 7,16% | -3,08% | -13,81% | ◕ |
| ... | | | | | | | |
| 25 | PvB Alegra CLO Fund | **-0,00** | -0,46% | 21,42% | -9,97% | -44,26% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Global

Sharpe Ratio - 10 Jahre

| | | Sharpe Ratio | Rendite p.a. | StDev. | VaR (95%) | Maximum Drawdown | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Stone Harbor Leveraged Loan Portfolio | **0,96** | 4,47% | 4,57% | -1,80% | -10,60% | ◔ |
| 2 | Barings Global Loan | **0,80** | 4,93% | 6,01% | -2,44% | -15,11% | ● |
| 3 | Natixis Loomis Sayles Senior Loan | **0,72** | 3,38% | 4,58% | -1,89% | -11,70% | ◔ |
| 4 | PvB Alegra CLO Fund | **0,71** | 13,16% | 18,55% | -7,60% | -44,26% | ◔ |
| 5 | Invesco US Senior Loan | **0,66** | 3,92% | 5,77% | -2,40% | -15,16% | ● |
| 6 | AXA IM Loan | **0,42** | 2,70% | 6,26% | -2,73% | -15,83% | ● |
| 7 | NN L Flex Senior Loans | **0,40** | 2,30% | 5,48% | -2,40% | -15,11% | ● |
| 8 | Franklin Floating Rate II | **0,26** | 1,59% | 5,79% | -2,60% | -21,59% | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

Maximum Drawdown - 1 Jahr

| | | Maximum Drawdown | Worst Month | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-5,57%** | -5,07% | 3,18% | 6,49% | 0,55 | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-6,26%** | -5,41% | -1,34% | 6,43% | -0,00 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-8,45%** | -7,33% | -2,00% | 8,79% | -0,00 | ◑ |
| 4 | T Rowe Price Floating Rate Loan | **-9,75%** | -8,66% | -1,13% | 10,05% | -0,00 | ◔ |
| 5 | Eaton Vance Floating-Rate Income | **-9,84%** | -8,63% | 1,52% | 10,65% | 0,18 | ◔ |
| 6 | Invesco Zodiac US Senior Loan ESG | **-10,50%** | -9,40% | 0,62% | 11,24% | 0,09 | ● |
| 7 | Stone Harbor Leveraged Loan Portfolio | **-10,60%** | -9,25% | 2,22% | 11,41% | 0,23 | ◔ |
| 8 | Neuberger Berman High Quality Global Senior Floa... | **-10,77%** | -9,54% | -0,65% | 11,37% | -0,00 | ◑ |
| 9 | Indaco Senior Secured Corporate Loan | **-10,97%** | -9,56% | -2,05% | 11,27% | -0,00 | ◔ |
| 10 | Indaco CIFC US Loans | **-11,35%** | -9,83% | -3,34% | 11,47% | -0,00 | ◑ |
| 11 | Guggenheim QIF Defensive Loan | **-11,64%** | -10,66% | 0,64% | 12,62% | 0,08 | ◕ |
| ... | | | | | | | |
| 44 | PvB Alegra CLO Fund | **-44,26%** | -41,06% | -23,76% | 47,28% | -0,11 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Global

Maximum Drawdown - 2 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-5,57%** | -5,07% | 5,13% | 4,99% | 1,10 | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-6,26%** | -5,41% | -0,72% | 5,44% | -0,00 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-8,45%** | -7,33% | -0,94% | 6,84% | -0,00 | ◑ |
| 4 | T Rowe Price Floating Rate Loan | **-9,75%** | -8,66% | 1,74% | 7,51% | 0,28 | ◔ |
| 5 | Eaton Vance Floating-Rate Income | **-9,84%** | -8,63% | 2,11% | 7,95% | 0,31 | ◔ |
| 6 | Stone Harbor Leveraged Loan Portfolio | **-10,60%** | -9,25% | 3,29% | 8,62% | 0,42 | ◔ |
| 7 | Neuberger Berman High Quality Global Senior Floa... | **-10,77%** | -9,54% | 1,33% | 8,32% | 0,20 | ◑ |
| 8 | Indaco Senior Secured Corporate Loan | **-10,97%** | -9,56% | -1,07% | 8,15% | -0,00 | ◔ |
| 9 | Indaco CIFC US Loans | **-11,42%** | -9,83% | -1,76% | 8,45% | -0,00 | ◑ |
| 10 | Guggenheim QIF Defensive Loan | **-11,64%** | -10,66% | 1,91% | 9,10% | 0,25 | ◕ |
| 11 | Natixis Loomis Sayles Senior Loan | **-11,70%** | -10,53% | 1,15% | 9,02% | 0,17 | ◔ |
| ... | | | | | | | |
| 42 | PvB Alegra CLO Fund | **-44,26%** | -41,06% | -11,61% | 32,92% | -0,04 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

### Maximum Drawdown - 3 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-5,57%** | -5,07% | 2,54% | 4,77% | 0,61 | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-6,26%** | -5,41% | -0,07% | 4,45% | 0,06 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-8,45%** | -7,33% | -0,22% | 5,57% | 0,02 | ◑ |
| 4 | T Rowe Price Floating Rate Loan | **-9,75%** | -8,66% | 2,70% | 6,12% | 0,50 | ◔ |
| 5 | Eaton Vance Floating-Rate Income | **-9,84%** | -8,63% | 3,01% | 6,47% | 0,52 | ◔ |
| 6 | Stone Harbor Leveraged Loan Portfolio | **-10,60%** | -9,25% | 3,85% | 7,01% | 0,60 | ◔ |
| 7 | Neuberger Berman High Quality Global Senior Floa... | **-10,77%** | -9,54% | 2,10% | 6,77% | 0,36 | ◑ |
| 8 | Indaco Senior Secured Corporate Loan | **-10,97%** | -9,56% | -0,30% | 6,63% | 0,01 | ◔ |
| 9 | Indaco CIFC US Loans | **-11,42%** | -9,83% | -0,61% | 6,88% | -0,00 | ◑ |
| 10 | Guggenheim QIF Defensive Loan | **-11,64%** | -10,66% | 2,71% | 7,40% | 0,41 | ◕ |
| ... | | | | | | | |
| 39 | PvB Alegra CLO Fund | **-44,26%** | -41,06% | -6,87% | 26,73% | -0,02 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

Maximum Drawdown - 5 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-5,57%** | -5,07% | 3,73% | 3,98% | 1,02 | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-6,26%** | -5,41% | 0,79% | 3,54% | 0,31 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-8,45%** | -7,33% | 0,71% | 4,38% | 0,24 | ◑ |
| 4 | Eaton Vance Floating-Rate Income | **-9,84%** | -8,63% | 3,51% | 5,13% | 0,75 | ◔ |
| 5 | Stone Harbor Leveraged Loan Portfolio | **-10,60%** | -9,25% | 4,27% | 5,65% | 0,81 | ◔ |
| 6 | Natixis Loomis Sayles Senior Loan | **-11,70%** | -10,53% | 2,66% | 5,83% | 0,51 | ◔ |
| 7 | Guggenheim U.S. Loan | **-11,76%** | -10,85% | 3,68% | 5,85% | 0,68 | ● |
| ... | | | | | | | |
| 25 | PvB Alegra CLO Fund | **-44,26%** | -41,06% | -0,46% | 21,42% | -0,00 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %  Top 25 %  Bottom 25 %

Absolut ranking

## Loans Global

### Maximum Drawdown - 10 Jahre

| | | Maximum Drawdown | Worst Month | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Stone Harbor Leveraged Loan Portfolio | **-10,60%** | -9,25% | 4,47% | 4,57% | 0,96 | ◔ |
| 2 | Natixis Loomis Sayles Senior Loan | **-11,70%** | -10,53% | 3,38% | 4,58% | 0,72 | ◔ |
| 3 | NN L Flex Senior Loans | **-15,11%** | -13,58% | 2,30% | 5,48% | 0,40 | ● |
| 4 | Barings Global Loan | **-15,11%** | -13,74% | 4,93% | 6,01% | 0,80 | ● |
| 5 | Invesco US Senior Loan | **-15,16%** | -13,67% | 3,92% | 5,77% | 0,66 | ● |
| 6 | AXA IM Loan | **-15,83%** | -14,87% | 2,70% | 6,26% | 0,42 | ● |
| 7 | Franklin Floating Rate II | **-21,59%** | -12,71% | 1,59% | 5,79% | 0,26 | ◔ |
| 8 | PvB Alegra CLO Fund | **-44,26%** | -41,06% | 13,16% | 18,55% | 0,71 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

VaR (95%) - 1 Jahr

| | | VaR (95%) | MVaR (95%) | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-2,81%** | -3,58% | 3,18% | 6,49% | 0,55 | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-3,15%** | -3,91% | -1,34% | 6,43% | -0,00 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-4,31%** | -5,29% | -2,00% | 8,79% | -0,00 | ◑ |
| 4 | T Rowe Price Floating Rate Loan | **-4,83%** | -6,21% | -1,13% | 10,05% | -0,00 | ◔ |
| 5 | Eaton Vance Floating-Rate Income | **-4,89%** | -6,22% | 1,52% | 10,65% | 0,18 | ◔ |
| 6 | Stone Harbor Leveraged Loan Portfolio | **-5,18%** | -6,65% | 2,22% | 11,41% | 0,23 | ◔ |
| 7 | Invesco Zodiac US Senior Loan ESG | **-5,24%** | -6,73% | 0,62% | 11,24% | 0,09 | ● |
| 8 | Neuberger Berman High Quality Global Senior Floa... | **-5,40%** | -6,89% | -0,65% | 11,37% | -0,00 | ◑ |
| 9 | Indaco Senior Secured Corporate Loan | **-5,47%** | -6,93% | -2,05% | 11,27% | -0,00 | ◔ |
| 10 | Indaco CIFC US Loans | **-5,68%** | -7,16% | -3,34% | 11,47% | -0,00 | ◑ |
| 11 | Natixis Loomis Sayles Senior Loan | **-5,86%** | -7,54% | -1,05% | 12,29% | -0,00 | ◔ |
| ... | | | | | | | |
| 44 | PvB Alegra CLO Fund | **-23,58%** | -30,47% | -23,76% | 47,28% | -0,11 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

VaR (95%) - 2 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-1,94%** | -2,50% | 5,13% | 4,99% | 1,10 | |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-2,63%** | -3,14% | -0,72% | 5,44% | -0,00 | |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-3,31%** | -4,00% | -0,94% | 6,84% | -0,00 | |
| 4 | T Rowe Price Floating Rate Loan | **-3,40%** | -4,40% | 1,74% | 7,51% | 0,28 | |
| 5 | Eaton Vance Floating-Rate Income | **-3,57%** | -4,51% | 2,11% | 7,95% | 0,31 | |
| 6 | Stone Harbor Leveraged Loan Portfolio | **-3,79%** | -4,82% | 3,29% | 8,62% | 0,42 | |
| 7 | Neuberger Berman High Quality Global Senior Floa... | **-3,81%** | -4,87% | 1,33% | 8,32% | 0,20 | |
| 8 | Indaco Senior Secured Corporate Loan | **-3,93%** | -4,95% | -1,07% | 8,15% | -0,00 | |
| 9 | Guggenheim U.S. Loan | **-4,11%** | -5,35% | 1,93% | 9,07% | 0,25 | |
| 10 | Guggenheim QIF Defensive Loan | **-4,13%** | -5,31% | 1,91% | 9,10% | 0,25 | |
| 11 | Indaco CIFC US Loans | **-4,13%** | -5,18% | -1,76% | 8,45% | -0,00 | |
| ... | | | | | | | |
| 42 | PvB Alegra CLO Fund | **-16,09%** | -20,69% | -11,61% | 32,92% | -0,04 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

VaR (95%) - 3 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-2,05%** | -2,55% | 2,54% | 4,77% | 0,61 | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-2,11%** | -2,54% | -0,07% | 4,45% | 0,06 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-2,65%** | -3,21% | -0,22% | 5,57% | 0,02 | ◑ |
| 4 | T Rowe Price Floating Rate Loan | **-2,67%** | -3,43% | 2,70% | 6,12% | 0,50 | ◔ |
| 5 | Eaton Vance Floating-Rate Income | **-2,81%** | -3,55% | 3,01% | 6,47% | 0,52 | ◔ |
| 6 | Stone Harbor Leveraged Loan Portfolio | **-2,99%** | -3,81% | 3,85% | 7,01% | 0,60 | ◔ |
| 7 | Neuberger Berman High Quality Global Senior Floa... | **-3,02%** | -3,83% | 2,10% | 6,77% | 0,36 | ◑ |
| 8 | Indaco Senior Secured Corporate Loan | **-3,15%** | -3,93% | -0,30% | 6,63% | 0,01 | ◔ |
| 9 | Guggenheim U.S. Loan | **-3,24%** | -4,13% | 2,97% | 7,38% | 0,45 | ● |
| 10 | Guggenheim QIF Defensive Loan | **-3,27%** | -4,15% | 2,71% | 7,40% | 0,41 | ◕ |
| ... | | | | | | | |
| 39 | PvB Alegra CLO Fund | **-12,91%** | -16,11% | -6,87% | 26,73% | -0,02 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Global

VaR (95%) - 5 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-1,58%** | -1,98% | 3,73% | 3,98% | 1,02 | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-1,61%** | -1,93% | 0,79% | 3,54% | 0,31 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-2,01%** | -2,39% | 0,71% | 4,38% | 0,24 | ◑ |
| 4 | Eaton Vance Floating-Rate Income | **-2,14%** | -2,62% | 3,51% | 5,13% | 0,75 | ◔ |
| 5 | Stone Harbor Leveraged Loan Portfolio | **-2,32%** | -2,86% | 4,27% | 5,65% | 0,81 | ◔ |
| 6 | Guggenheim U.S. Loan | **-2,46%** | -2,94% | 3,68% | 5,85% | 0,68 | ● |
| 7 | Natixis Loomis Sayles Senior Loan | **-2,53%** | -3,06% | 2,66% | 5,83% | 0,51 | ◔ |
| ... | | | | | | | |
| 25 | PvB Alegra CLO Fund | **-9,97%** | -11,60% | -0,46% | 21,42% | -0,00 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

VaR (95%) - 10 Jahre

| | | VaR (95%) | MVaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Stone Harbor Leveraged Loan Portfolio | **-1,80%** | -2,13% | 4,47% | 4,57% | 0,96 | ◔ |
| 2 | Natixis Loomis Sayles Senior Loan | **-1,89%** | -2,09% | 3,38% | 4,58% | 0,72 | ◔ |
| 3 | NN L Flex Senior Loans | **-2,40%** | -2,43% | 2,30% | 5,48% | 0,40 | ● |
| 4 | Invesco US Senior Loan | **-2,40%** | -2,59% | 3,92% | 5,77% | 0,66 | ● |
| 5 | Barings Global Loan | **-2,44%** | -2,72% | 4,93% | 6,01% | 0,80 | ● |
| 6 | Franklin Floating Rate II | **-2,60%** | -2,80% | 1,59% | 5,79% | 0,26 | ◔ |
| 7 | AXA IM Loan | **-2,73%** | -2,76% | 2,70% | 6,26% | 0,42 | ● |
| 8 | PvB Alegra CLO Fund | **-7,60%** | -8,38% | 13,16% | 18,55% | 0,71 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Global

MVaR (95%) - 1 Jahr

| | | MVaR (95%) | VaR (95%) | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-3,58%** | -2,81% | 3,18% | 6,49% | 0,55 | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-3,91%** | -3,15% | -1,34% | 6,43% | -0,00 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-5,29%** | -4,31% | -2,00% | 8,79% | -0,00 | ◑ |
| 4 | T Rowe Price Floating Rate Loan | **-6,21%** | -4,83% | -1,13% | 10,05% | -0,00 | ◔ |
| 5 | Eaton Vance Floating-Rate Income | **-6,22%** | -4,89% | 1,52% | 10,65% | 0,18 | ◔ |
| 6 | Stone Harbor Leveraged Loan Portfolio | **-6,65%** | -5,18% | 2,22% | 11,41% | 0,23 | ◔ |
| 7 | Invesco Zodiac US Senior Loan ESG | **-6,73%** | -5,24% | 0,62% | 11,24% | 0,09 | ● |
| 8 | Neuberger Berman High Quality Global Senior Floa... | **-6,89%** | -5,40% | -0,65% | 11,37% | -0,00 | ◑ |
| 9 | Indaco Senior Secured Corporate Loan | **-6,93%** | -5,47% | -2,05% | 11,27% | -0,00 | ◔ |
| 10 | Indaco CIFC US Loans | **-7,16%** | -5,68% | -3,34% | 11,47% | -0,00 | ◑ |
| 11 | Natixis Loomis Sayles Senior Loan | **-7,54%** | -5,86% | -1,05% | 12,29% | -0,00 | ◔ |
| ... | | | | | | | |
| 44 | PvB Alegra CLO Fund | **-30,47%** | -23,58% | -23,76% | 47,28% | -0,11 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

MVaR (95%) - 2 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-2,50%** | -1,94% | 5,13% | 4,99% | 1,10 | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-3,14%** | -2,63% | -0,72% | 5,44% | -0,00 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-4,00%** | -3,31% | -0,94% | 6,84% | -0,00 | ◑ |
| 4 | T Rowe Price Floating Rate Loan | **-4,40%** | -3,40% | 1,74% | 7,51% | 0,28 | ◔ |
| 5 | Eaton Vance Floating-Rate Income | **-4,51%** | -3,57% | 2,11% | 7,95% | 0,31 | ◔ |
| 6 | Stone Harbor Leveraged Loan Portfolio | **-4,82%** | -3,79% | 3,29% | 8,62% | 0,42 | ◔ |
| 7 | Neuberger Berman High Quality Global Senior Floa... | **-4,87%** | -3,81% | 1,33% | 8,32% | 0,20 | ◑ |
| 8 | Indaco Senior Secured Corporate Loan | **-4,95%** | -3,93% | -1,07% | 8,15% | -0,00 | ◔ |
| 9 | Indaco CIFC US Loans | **-5,18%** | -4,13% | -1,76% | 8,45% | -0,00 | ◑ |
| 10 | Guggenheim QIF Defensive Loan | **-5,31%** | -4,13% | 1,91% | 9,10% | 0,25 | ◕ |
| 11 | Natixis Loomis Sayles Senior Loan | **-5,34%** | -4,16% | 1,15% | 9,02% | 0,17 | ◔ |
| ... | | | | | | | |
| 42 | PvB Alegra CLO Fund | **-20,69%** | -16,09% | -11,61% | 32,92% | -0,04 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Global

MVaR (95%) - 3 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AllianceBernstein Inst AXA High Yield Loan | **-2,54%** | -2,11% | -0,07% | 4,45% | 0,06 | ◑ |
| 2 | Twelve Insurance Private Debt | **-2,55%** | -2,05% | 2,54% | 4,77% | 0,61 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-3,21%** | -2,65% | -0,22% | 5,57% | 0,02 | ◑ |
| 4 | T Rowe Price Floating Rate Loan | **-3,43%** | -2,67% | 2,70% | 6,12% | 0,50 | ◔ |
| 5 | Eaton Vance Floating-Rate Income | **-3,55%** | -2,81% | 3,01% | 6,47% | 0,52 | ◔ |
| 6 | Stone Harbor Leveraged Loan Portfolio | **-3,81%** | -2,99% | 3,85% | 7,01% | 0,60 | ◔ |
| 7 | Neuberger Berman High Quality Global Senior Floa... | **-3,83%** | -3,02% | 2,10% | 6,77% | 0,36 | ◑ |
| 8 | Indaco Senior Secured Corporate Loan | **-3,93%** | -3,15% | -0,30% | 6,63% | 0,01 | ◔ |
| 9 | Indaco CIFC US Loans | **-4,12%** | -3,30% | -0,61% | 6,88% | -0,00 | ◑ |
| 10 | Guggenheim U.S. Loan | **-4,13%** | -3,24% | 2,97% | 7,38% | 0,45 | ● |
| ... | | | | | | | |
| 39 | PvB Alegra CLO Fund | **-16,11%** | -12,91% | -6,87% | 26,73% | -0,02 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %  Top 25 %  Bottom 25 %

Absolut ranking

## Loans Global

MVaR (95%) - 5 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | AllianceBernstein Inst AXA High Yield Loan | **-1,93%** | -1,61% | 0,79% | 3,54% | 0,31 | ◑ |
| 2 | Twelve Insurance Private Debt | **-1,98%** | -1,58% | 3,73% | 3,98% | 1,02 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-2,39%** | -2,01% | 0,71% | 4,38% | 0,24 | ◑ |
| 4 | Eaton Vance Floating-Rate Income | **-2,62%** | -2,14% | 3,51% | 5,13% | 0,75 | ◔ |
| 5 | Stone Harbor Leveraged Loan Portfolio | **-2,86%** | -2,32% | 4,27% | 5,65% | 0,81 | ◔ |
| 6 | Guggenheim U.S. Loan | **-2,94%** | -2,46% | 3,68% | 5,85% | 0,68 | ● |
| 7 | Natixis Loomis Sayles Senior Loan | **-3,06%** | -2,53% | 2,66% | 5,83% | 0,51 | ◔ |
| ... | | | | | | | |
| 25 | PvB Alegra CLO Fund | **-11,60%** | -9,97% | -0,46% | 21,42% | -0,00 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Global

MVaR (95%) - 10 Jahre

| | | MVaR (95%) | VaR (95%) | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Natixis Loomis Sayles Senior Loan | **-2,09%** | -1,89% | 3,38% | 4,58% | 0,72 | ◔ |
| 2 | Stone Harbor Leveraged Loan Portfolio | **-2,13%** | -1,80% | 4,47% | 4,57% | 0,96 | ◔ |
| 3 | NN L Flex Senior Loans | **-2,43%** | -2,40% | 2,30% | 5,48% | 0,40 | ● |
| 4 | Invesco US Senior Loan | **-2,59%** | -2,40% | 3,92% | 5,77% | 0,66 | ● |
| 5 | Barings Global Loan | **-2,72%** | -2,44% | 4,93% | 6,01% | 0,80 | ● |
| 6 | AXA IM Loan | **-2,76%** | -2,73% | 2,70% | 6,26% | 0,42 | ● |
| 7 | Franklin Floating Rate II | **-2,80%** | -2,60% | 1,59% | 5,79% | 0,26 | ◔ |
| 8 | PvB Alegra CLO Fund | **-8,38%** | -7,60% | 13,16% | 18,55% | 0,71 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

Worst Month - 1 Jahr

| | | Worst Month | Maximum Drawdown | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-5,07%** | -5,57% | 3,18% | 6,49% | 0,55 | |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-5,41%** | -6,26% | -1,34% | 6,43% | -0,00 | |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-7,33%** | -8,45% | -2,00% | 8,79% | -0,00 | |
| 4 | Eaton Vance Floating-Rate Income | **-8,63%** | -9,84% | 1,52% | 10,65% | 0,18 | |
| 5 | T Rowe Price Floating Rate Loan | **-8,66%** | -9,75% | -1,13% | 10,05% | -0,00 | |
| 6 | Stone Harbor Leveraged Loan Portfolio | **-9,25%** | -10,60% | 2,22% | 11,41% | 0,23 | |
| 7 | Invesco Zodiac US Senior Loan ESG | **-9,40%** | -10,50% | 0,62% | 11,24% | 0,09 | |
| 8 | Neuberger Berman High Quality Global Senior Floa... | **-9,54%** | -10,77% | -0,65% | 11,37% | -0,00 | |
| 9 | Indaco Senior Secured Corporate Loan | **-9,56%** | -10,97% | -2,05% | 11,27% | -0,00 | |
| 10 | Indaco CIFC US Loans | **-9,83%** | -11,35% | -3,34% | 11,47% | -0,00 | |
| 11 | Natixis Loomis Sayles Senior Loan | **-10,53%** | -11,70% | -1,05% | 12,29% | -0,00 | |
| ... | | | | | | | |
| 44 | PvB Alegra CLO Fund | **-41,06%** | -44,26% | -23,76% | 47,28% | -0,11 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

# Loans Global

## Worst Month - 2 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-5,07%** | -5,57% | 5,13% | 4,99% | 1,10 | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-5,41%** | -6,26% | -0,72% | 5,44% | -0,00 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-7,33%** | -8,45% | -0,94% | 6,84% | -0,00 | ◑ |
| 4 | Eaton Vance Floating-Rate Income | **-8,63%** | -9,84% | 2,11% | 7,95% | 0,31 | ◔ |
| 5 | T Rowe Price Floating Rate Loan | **-8,66%** | -9,75% | 1,74% | 7,51% | 0,28 | ◔ |
| 6 | Stone Harbor Leveraged Loan Portfolio | **-9,25%** | -10,60% | 3,29% | 8,62% | 0,42 | ◔ |
| 7 | Neuberger Berman High Quality Global Senior Floa... | **-9,54%** | -10,77% | 1,33% | 8,32% | 0,20 | ◑ |
| 8 | Indaco Senior Secured Corporate Loan | **-9,56%** | -10,97% | -1,07% | 8,15% | -0,00 | ◔ |
| 9 | Indaco CIFC US Loans | **-9,83%** | -11,42% | -1,76% | 8,45% | -0,00 | ◑ |
| 10 | Natixis Loomis Sayles Senior Loan | **-10,53%** | -11,70% | 1,15% | 9,02% | 0,17 | ◔ |
| 11 | Guggenheim QIF Defensive Loan | **-10,66%** | -11,64% | 1,91% | 9,10% | 0,25 | ◕ |
| ... | | | | | | | |
| 42 | PvB Alegra CLO Fund | **-41,06%** | -44,26% | -11,61% | 32,92% | -0,04 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Global

Worst Month - 3 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-5,07%** | -5,57% | 2,54% | 4,77% | 0,61 | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-5,41%** | -6,26% | -0,07% | 4,45% | 0,06 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-7,33%** | -8,45% | -0,22% | 5,57% | 0,02 | ◑ |
| 4 | Eaton Vance Floating-Rate Income | **-8,63%** | -9,84% | 3,01% | 6,47% | 0,52 | ◔ |
| 5 | T Rowe Price Floating Rate Loan | **-8,66%** | -9,75% | 2,70% | 6,12% | 0,50 | ◔ |
| 6 | Stone Harbor Leveraged Loan Portfolio | **-9,25%** | -10,60% | 3,85% | 7,01% | 0,60 | ◔ |
| 7 | Neuberger Berman High Quality Global Senior Floa... | **-9,54%** | -10,77% | 2,10% | 6,77% | 0,36 | ◑ |
| 8 | Indaco Senior Secured Corporate Loan | **-9,56%** | -10,97% | -0,30% | 6,63% | 0,01 | ◔ |
| 9 | Indaco CIFC US Loans | **-9,83%** | -11,42% | -0,61% | 6,88% | -0,00 | ◑ |
| 10 | Natixis Loomis Sayles Senior Loan | **-10,53%** | -11,70% | 1,99% | 7,34% | 0,32 | ◔ |
| ... | | | | | | | |
| 39 | PvB Alegra CLO Fund | **-41,06%** | -44,26% | -6,87% | 26,73% | -0,02 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

Worst Month - 5 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **-5,07%** | -5,57% | 3,73% | 3,98% | 1,02 | ◑ |
| 2 | AllianceBernstein Inst AXA High Yield Loan | **-5,41%** | -6,26% | 0,79% | 3,54% | 0,31 | ◑ |
| 3 | AllianceBernstein Inst AXA High Yield Loan II | **-7,33%** | -8,45% | 0,71% | 4,38% | 0,24 | ◑ |
| 4 | Eaton Vance Floating-Rate Income | **-8,63%** | -9,84% | 3,51% | 5,13% | 0,75 | ◔ |
| 5 | Stone Harbor Leveraged Loan Portfolio | **-9,25%** | -10,60% | 4,27% | 5,65% | 0,81 | ◔ |
| 6 | Natixis Loomis Sayles Senior Loan | **-10,53%** | -11,70% | 2,66% | 5,83% | 0,51 | ◔ |
| 7 | Guggenheim U.S. Loan | **-10,85%** | -11,76% | 3,68% | 5,85% | 0,68 | ● |
| ... | | | | | | | |
| 25 | PvB Alegra CLO Fund | **-41,06%** | -44,26% | -0,46% | 21,42% | -0,00 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

Worst Month - 10 Jahre

| | | Worst Month | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Stone Harbor Leveraged Loan Portfolio | **-9,25%** | -10,60% | 4,47% | 4,57% | 0,96 | ◔ |
| 2 | Natixis Loomis Sayles Senior Loan | **-10,53%** | -11,70% | 3,38% | 4,58% | 0,72 | ◔ |
| 3 | Franklin Floating Rate II | **-12,71%** | -21,59% | 1,59% | 5,79% | 0,26 | ◔ |
| 4 | NN L Flex Senior Loans | **-13,58%** | -15,11% | 2,30% | 5,48% | 0,40 | ● |
| 5 | Invesco US Senior Loan | **-13,67%** | -15,16% | 3,92% | 5,77% | 0,66 | ● |
| 6 | Barings Global Loan | **-13,74%** | -15,11% | 4,93% | 6,01% | 0,80 | ● |
| 7 | AXA IM Loan | **-14,87%** | -15,83% | 2,70% | 6,26% | 0,42 | ● |
| 8 | PvB Alegra CLO Fund | **-41,06%** | -44,26% | 13,16% | 18,55% | 0,71 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 %   Top 25 %   Bottom 25 %

## Loans Global

### Gain/Loss Ratio - 1 Jahr

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **1,60** | -5,57% | 3,18% | 6,49% | 0,55 | ◑ |
| 2 | Lupus alpha CLO High Quality Invest | **1,27** | -13,41% | 2,38% | 16,87% | 0,16 | ◔ |
| 3 | Stone Harbor Leveraged Loan Portfolio | **1,26** | -10,60% | 2,22% | 11,41% | 0,23 | ◔ |
| 4 | Neuberger Berman CLO Income | **1,23** | -27,63% | 1,17% | 34,16% | 0,05 | ◑ |
| 5 | Eaton Vance Floating-Rate Income | **1,20** | -9,84% | 1,52% | 10,65% | 0,18 | ◔ |
| 6 | Aberdeen Standard Alpha Global Loans | **1,19** | -12,30% | 1,49% | 13,85% | 0,14 | ◑ |
| 7 | ICM Global Floating Rate Income | **1,16** | -13,61% | 1,11% | 15,34% | 0,10 | ◕ |
| 8 | Infinigon IG Collateralized Loan BI | **1,13** | -19,62% | -0,12% | 23,89% | 0,01 | ◔ |
| 9 | Neuberger Berman Global Senior Floating Rate In... | **1,13** | -14,81% | 0,75% | 16,42% | 0,07 | ◕ |
| 10 | Guggenheim QIF Defensive Loan | **1,12** | -11,64% | 0,64% | 12,62% | 0,08 | ◕ |
| 11 | Guggenheim U.S. Loan | **1,12** | -11,76% | 0,64% | 12,62% | 0,08 | ● |
| ... | | | | | | | |
| 44 | Franklin Floating Rate II | **0,43** | -21,59% | -14,12% | 15,90% | -0,02 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

Gain/Loss Ratio - 2 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Twelve Insurance Private Debt | **2,43** | -5,57% | 5,13% | 4,99% | 1,10 | |
| 2 | Stone Harbor Leveraged Loan Portfolio | **1,48** | -10,60% | 3,29% | 8,62% | 0,42 | |
| 3 | Aberdeen Standard Alpha Global Loans | **1,45** | -12,30% | 2,86% | 9,84% | 0,33 | |
| 4 | Lupus alpha CLO High Quality Invest | **1,35** | -13,41% | 2,02% | 11,73% | 0,20 | |
| 5 | Eaton Vance Floating-Rate Income | **1,34** | -9,84% | 2,11% | 7,95% | 0,31 | |
| 6 | ICG Global Loan | **1,31** | -16,89% | 2,07% | 13,05% | 0,19 | |
| 7 | Guggenheim U.S. Loan | **1,31** | -11,76% | 1,93% | 9,07% | 0,25 | |
| 8 | Guggenheim QIF Defensive Loan | **1,30** | -11,64% | 1,91% | 9,10% | 0,25 | |
| 9 | T Rowe Price Floating Rate Loan | **1,30** | -9,75% | 1,74% | 7,51% | 0,28 | |
| 10 | ICM Global Floating Rate Income | **1,26** | -13,61% | 1,75% | 10,89% | 0,19 | |
| 11 | PineBridge SIF Global Secured Credit | **1,26** | -13,81% | 1,82% | 10,75% | 0,20 | |
| ... | | | | | | | |
| 42 | Franklin Floating Rate II | **0,49** | -21,59% | -7,59% | 11,34% | -0,01 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

Gain/Loss Ratio - 3 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Stone Harbor Leveraged Loan Portfolio | **1,80** | -10,60% | 3,85% | 7,01% | 0,60 | ◔ |
| 2 | Eaton Vance Floating-Rate Income | **1,67** | -9,84% | 3,01% | 6,47% | 0,52 | ◔ |
| 3 | ICG Global Loan | **1,65** | -16,89% | 3,58% | 10,60% | 0,37 | ● |
| 4 | Guggenheim U.S. Loan | **1,64** | -11,76% | 2,97% | 7,38% | 0,45 | ● |
| 5 | T Rowe Price Floating Rate Loan | **1,64** | -9,75% | 2,70% | 6,12% | 0,50 | ◔ |
| 6 | Twelve Insurance Private Debt | **1,62** | -5,57% | 2,54% | 4,77% | 0,61 | ◑ |
| 7 | Guggenheim QIF Defensive Loan | **1,58** | -11,64% | 2,71% | 7,40% | 0,41 | ◕ |
| 8 | ICM Global Floating Rate Income | **1,55** | -13,61% | 2,90% | 8,86% | 0,37 | ◕ |
| 9 | JSS Senior Loan | **1,49** | -12,91% | 2,60% | 8,10% | 0,36 | ◕ |
| 10 | Neuberger Berman High Quality Global Senior Floa... | **1,47** | -10,77% | 2,10% | 6,77% | 0,36 | ◑ |
| ... | | | | | | | |
| 39 | Franklin Floating Rate II | **0,64** | -21,59% | -3,85% | 9,35% | -0,00 | ◔ |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

## Loans Global

Gain/Loss Ratio - 5 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Stone Harbor Leveraged Loan Portfolio | **2,22** | -10,60% | 4,27% | 5,65% | 0,81 | |
| 2 | Twelve Insurance Private Debt | **2,20** | -5,57% | 3,73% | 3,98% | 1,02 | |
| 3 | Eaton Vance Floating-Rate Income | **2,13** | -9,84% | 3,51% | 5,13% | 0,75 | |
| 4 | Guggenheim U.S. Loan | **2,13** | -11,76% | 3,68% | 5,85% | 0,68 | |
| 5 | ICM Global Floating Rate Income | **2,02** | -13,61% | 3,80% | 6,98% | 0,59 | |
| 6 | Barings Global Loan | **1,86** | -15,11% | 3,91% | 7,44% | 0,57 | |
| 7 | PineBridge SIF Global Secured Credit | **1,82** | -13,81% | 3,65% | 7,16% | 0,55 | |
| ... | | | | | | | |
| 25 | Franklin Floating Rate II | **0,99** | -21,59% | -0,34% | 7,66% | -0,00 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

Absolut ranking

## Loans Global

### Gain/Loss Ratio - 10 Jahre

| | | Gain/Loss Ratio | Maximum Drawdown | Rendite p.a. | StDev. | Sharpe Ratio | AuM |
|---|---|---|---|---|---|---|---|
| 1 | Stone Harbor Leveraged Loan Portfolio | **2,61** | -10,60% | 4,47% | 4,57% | 0,96 | |
| 2 | PvB Alegra CLO Fund | **2,57** | -44,26% | 13,16% | 18,55% | 0,71 | |
| 3 | Barings Global Loan | **2,37** | -15,11% | 4,93% | 6,01% | 0,80 | |
| 4 | Natixis Loomis Sayles Senior Loan | **2,31** | -11,70% | 3,38% | 4,58% | 0,72 | |
| 5 | Invesco US Senior Loan | **2,12** | -15,16% | 3,92% | 5,77% | 0,66 | |
| 6 | AXA IM Loan | **1,80** | -15,83% | 2,70% | 6,26% | 0,42 | |
| 7 | NN L Flex Senior Loans | **1,70** | -15,11% | 2,30% | 5,48% | 0,40 | |
| 8 | Franklin Floating Rate II | **1,40** | -21,59% | 1,59% | 5,79% | 0,26 | |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor) | Universen mit weniger als 20 Fonds werden vollständig abgebildet | AuM: Fondsgröße nach Quartilen in Universen | ESG-Bewertung vorhanden.

Top 10 % Top 25 % Bottom 25 %

# Gesamtuniversum Fondsverzeichnis

## Fondsverzeichnis

| Fondsname | Ranking-Kategorie | Anzahl | 3 Jahre (Rang/Kennzahl) Rendite p.a. | | StDev. | | Sharpe Ratio | |
|---|---|---|---|---|---|---|---|---|
| AB Mortgage Income | Asset-Backed-Securities | 41 | 27 | 1,04% | 39 | 13,77% | 39 | 0,10 |
| Aberdeen Standard Alpha Global Loa... | Loans Global | 39 | - | - | - | - | - | - |
| Accunia European CLO Investment ... | Loans Europe | 26 | - | - | - | - | - | - |
| Accunia European CLO Opportunity | Loans Europe | 26 | 6 | 1,67% | 26 | 24,22% | 22 | 0,08 |
| AEAM ABS | Asset-Backed-Securities | 41 | 30 | 0,54% | 14 | 2,94% | 21 | 0,30 |
| Aegon European ABS | Asset-Backed-Securities | 41 | 29 | 0,62% | 13 | 2,94% | 19 | 0,33 |
| Aktivportfolio-UI | Covered Bonds Europe | 24 | 24 | -0,74% | 1 | 0,16% | 24 | -0,00 |
| Alcentra European Loan | Loans Europe | 26 | 14 | 1,14% | 16 | 9,71% | 16 | 0,15 |
| Alcentra Fund S.C.A. SICAV-SIF - Al... | Loans Global | 39 | 24 | 0,49% | 16 | 8,26% | 20 | 0,10 |
| Alegra ABS I Euro | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| Alegra ABS II Euro | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| Alegra Credit | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| Alegra High Grade ABS | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| AllianceBernstein Inst AXA High Yield... | Loans Global | 39 | 31 | -0,22% | 3 | 5,57% | 30 | 0,02 |
| AllianceBernstein Inst AXA High Yield... | Loans Global | 39 | 29 | -0,07% | 1 | 4,45% | 24 | 0,06 |
| Allianz Pfandbrieffonds | Covered Bonds Europe | 24 | 17 | 1,17% | 9 | 1,98% | 15 | 0,77 |
| Allianz Short Duration Global Real Es... | Asset-Backed-Securities | 41 | 10 | 2,69% | 19 | 4,00% | 12 | 0,76 |
| Alpha UCITS Fair Oaks Dynamic Cred... | Loans Global | 39 | 34 | -0,61% | 38 | 19,26% | 35 | -0,00 |
| Amundi ABS | Asset-Backed-Securities | 41 | 32 | 0,33% | 15 | 3,11% | 26 | 0,22 |
| Amundi LCR Covered Bond Europe | Covered Bonds Europe | 24 | 23 | -0,15% | 3 | 1,21% | 23 | 0,17 |
| Angel Oak Multi-Strategy Income ... | Asset-Backed-Securities | 41 | 26 | 1,08% | 32 | 9,04% | 31 | 0,16 |
| apo Danische Pfandbriefe UI | Covered Bonds Europe | 24 | 7 | 2,02% | 21 | 2,65% | 9 | 0,90 |
| Arcano European Income | Loans Europe | 26 | 21 | 0,88% | 2 | 7,06% | 13 | 0,17 |
| Arcano European Senior Secured Loa... | Loans Europe | 26 | 22 | 0,75% | 6 | 7,84% | 19 | 0,14 |
| Asset Backed Securities Fund | Asset-Backed-Securities | 41 | 15 | 2,23% | 11 | 2,76% | 7 | 0,94 |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor)

## Fondsverzeichnis

| Fondsname | Ranking-Kategorie | Anzahl | 3 Jahre (Rang/Kennzahl) Rendite p.a. | | StDev. | | Sharpe Ratio | |
|---|---|---|---|---|---|---|---|---|
| AXA IM European Loan | Loans Europe | 26 | 23 | 0,43% | 17 | 9,81% | 23 | 0,08 |
| AXA IM Loan | Loans Global | 39 | 28 | -0,04% | 30 | 10,33% | 29 | 0,03 |
| AXA IM Novalto CLO Credit | Loans Global | 39 | 30 | -0,19% | 37 | 18,22% | 31 | 0,01 |
| AXA IM Novalto CRONOS | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| AXA IM Novalto GAIA | Insurance-Linked Sec... | 28 | 7 | 5,01% | 16 | 2,71% | 6 | 1,97 |
| AXA IM WAVe Cat Bonds | Insurance-Linked Sec... | 28 | 13 | 3,48% | 10 | 2,41% | 13 | 1,59 |
| AZ Bond ABS | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| AZ Cat Bond Plus | Insurance-Linked Sec... | 28 | 25 | 1,20% | 5 | 2,03% | 22 | 0,76 |
| AZ Eskatos Multistrategy ILS | Insurance-Linked Sec... | 28 | 18 | 2,99% | 2 | 1,78% | 10 | 1,87 |
| Baloise Senior Secured Loan | Loans Global | 39 | - | - | - | - | - | - |
| Barings European Loan | Loans Europe | 26 | 17 | 1,01% | 21 | 10,30% | 20 | 0,13 |
| Barings Global Loan | Loans Global | 39 | 12 | 2,43% | 23 | 9,30% | 13 | 0,30 |
| BayernInvest Euro Covered Bond | Covered Bonds Europe | 24 | - | - | - | - | - | - |
| Blackstone GSO European Senior Loa... | Loans Europe | 26 | 7 | 1,62% | 10 | 8,87% | 5 | 0,22 |
| BlueBay SF High Income Loan Base ... | Loans Europe | 26 | 20 | 0,92% | 4 | 7,33% | 14 | 0,17 |
| BNP Flexi III European Senior Corpo... | Loans Europe | 26 | - | - | - | - | - | - |
| BNP Paribas Euro Covered Bond | Covered Bonds Europe | 24 | 21 | 0,94% | 5 | 1,76% | 19 | 0,74 |
| BNP Paribas Flexi ABS Europe IG | Asset-Backed-Securities | 41 | 31 | 0,40% | 26 | 4,72% | 30 | 0,16 |
| BNP Paribas Flexi ABS Opportunities | Asset-Backed-Securities | 41 | 21 | 1,33% | 38 | 13,44% | 33 | 0,13 |
| BNP Paribas Flexi III Senior Corporate... | Loans Global | 39 | 22 | 0,54% | 33 | 10,99% | 22 | 0,08 |
| BNP Paribas Flexi US Mortgage | Asset-Backed-Securities | 41 | 11 | 2,64% | 10 | 2,47% | 5 | 1,21 |
| BNPP Flexi I ABS Europe AAA | Asset-Backed-Securities | 41 | 39 | -0,01% | 8 | 2,25% | 32 | 0,15 |
| Borealis ILS | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| Capital Four European Loan & Bond | Loans Europe | 26 | 19 | 0,95% | 22 | 10,68% | 21 | 0,12 |
| Catpricorn Fund | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor)

## Fondsverzeichnis

| Fondsname | Ranking-Kategorie | Anzahl | 3 Jahre (Rang/Kennzahl) Rendite p.a. | | StDev. | | Sharpe Ratio | |
|---|---|---|---|---|---|---|---|---|
| CIFC Global Floating Rate Credit | Loans Global | 39 | - | - | - | - | - | - |
| Cigogne ABS MBS Arbitrage | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| ComStage ETF iBoxx Germany Cov C... | Covered Bonds Europe | 24 | 8 | 1,57% | 19 | 2,57% | 18 | 0,75 |
| Credit Suisse Lux Floating Rate Credi... | Asset-Backed-Securities | 41 | 13 | 2,53% | 29 | 5,67% | 14 | 0,51 |
| Credit Suisse Lux IRIS Balanced | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| Credit Suisse Nova Lux European Se... | Loans Europe | 26 | - | - | - | - | - | - |
| Credit Suisse Nova Lux Global Senior... | Loans Global | 39 | 16 | 1,84% | 27 | 9,69% | 17 | 0,23 |
| Credit Suisse Nova Lux Supply Chain... | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| Credit Suisse Virtuoso Supply Chain F... | Asset-Backed-Securities | 41 | 6 | 3,23% | 1 | 0,22% | 1 | 16,88 |
| CSA Hypotheken Schweiz | Covered Bonds Europe | 24 | 22 | 0,24% | 2 | 0,46% | 2 | 1,28 |
| CSA Insurance Linked Strategies Fixe... | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| CSA Insurance Linked Strategies | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| Daneo Private Debt | Loans Europe | 26 | - | - | - | - | - | - |
| Danske Danish Mortgage Bond | Covered Bonds Europe | 24 | 4 | 2,25% | 18 | 2,44% | 4 | 1,06 |
| Deka iBoxx EUR Liq Germany Covere... | Covered Bonds Europe | 24 | 11 | 1,46% | 12 | 2,12% | 12 | 0,85 |
| Deka-EuroFlex Plus | Asset-Backed-Securities | 41 | 35 | 0,19% | 24 | 4,45% | 35 | 0,12 |
| DWS Covered Bond | Covered Bonds Europe | 24 | 19 | 0,96% | 11 | 2,11% | 21 | 0,62 |
| Eaton Vance Floating-Rate Income | Loans Global | 39 | 3 | 3,01% | 5 | 6,47% | 3 | 0,52 |
| ECM European Loans | Loans Europe | 26 | 5 | 1,72% | 23 | 11,06% | 10 | 0,19 |
| ECM Senior Secured | Loans Global | 39 | 23 | 0,50% | 32 | 10,90% | 23 | 0,08 |
| Erste Mortgage | Asset-Backed-Securities | 41 | 33 | 0,30% | 6 | 2,08% | 20 | 0,32 |
| Eurizon Securitized Bond | Asset-Backed-Securities | 41 | 41 | -0,26% | 16 | 3,27% | 41 | 0,03 |
| European ABS Fund | Asset-Backed-Securities | 41 | 1 | 4,40% | 31 | 6,11% | 11 | 0,78 |
| Franklin Floating Rate II | Loans Global | 39 | 38 | -3,85% | 24 | 9,35% | 38 | -0,00 |
| GAM Multibond ABS | Asset-Backed-Securities | 41 | 36 | 0,14% | 22 | 4,26% | 37 | 0,12 |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor)

## Fondsverzeichnis

| Fondsname | Ranking-Kategorie | Anzahl | 3 Jahre (Rang/Kennzahl) Rendite p.a. | | StDev. | | Sharpe Ratio | |
|---|---|---|---|---|---|---|---|---|
| GAM Star Cat Bond | Insurance-Linked Sec... | 28 | 5 | 5,11% | 6 | 2,14% | 2 | 2,55 |
| GAM Star MBS Total Return | Asset-Backed-Securities | 41 | 14 | 2,25% | 33 | 10,98% | 25 | 0,24 |
| GemCap Semper Total Return | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| Generali Euro Covered Bond | Covered Bonds Europe | 24 | - | - | - | - | - | - |
| Goldman Sachs US Mortgage Backed... | Asset-Backed-Securities | 41 | 2 | 3,87% | 5 | 2,03% | 2 | 2,08 |
| Guggenheim QIF Defensive Loan | Loans Global | 39 | 6 | 2,71% | 12 | 7,40% | 6 | 0,41 |
| Guggenheim U.S. Loan | Loans Global | 39 | 4 | 2,97% | 11 | 7,38% | 5 | 0,45 |
| Heritam Equinox | Insurance-Linked Sec... | 28 | 19 | 2,85% | 15 | 2,66% | 19 | 1,20 |
| Horizon | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| HSBC GIF Global High Yield Securitis... | Asset-Backed-Securities | 41 | 16 | 2,10% | 37 | 11,91% | 28 | 0,21 |
| HSBC GIF Global Investment Grade S... | Asset-Backed-Securities | 41 | 12 | 2,54% | 28 | 5,15% | 13 | 0,56 |
| ICG European Senior Loan | Loans Europe | 26 | 3 | 1,75% | 19 | 10,15% | 6 | 0,21 |
| ICG Global Loan | Loans Global | 39 | 2 | 3,58% | 31 | 10,60% | 7 | 0,37 |
| ICM Global Floating Rate Income | Loans Global | 39 | 5 | 2,90% | 18 | 8,86% | 8 | 0,37 |
| ILS Diversified | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| Indaco CIFC US Loans | Loans Global | 39 | 35 | -0,61% | 8 | 6,88% | 34 | -0,00 |
| Indaco Senior Secured Corporate Loa... | Loans Global | 39 | 32 | -0,30% | 6 | 6,63% | 32 | 0,01 |
| Infinigon IG Collateralized Loan Bl | Loans Global | 39 | 19 | 0,91% | 35 | 13,42% | 21 | 0,09 |
| Infinigon IG Liquid Alternative | Loans Europe | 26 | - | - | - | - | - | - |
| Infinigon Investment Grade Liquid Al... | Loans Global | 39 | - | - | - | - | - | - |
| Insight High Grade ABS | Asset-Backed-Securities | 41 | 20 | 1,48% | 17 | 3,88% | 15 | 0,47 |
| Insight Liquid ABS | Asset-Backed-Securities | 41 | 22 | 1,33% | 3 | 1,39% | 6 | 1,21 |
| Invesco European Senior Loan | Loans Europe | 26 | 25 | 0,20% | 25 | 13,15% | 26 | 0,04 |
| Invesco Global Senior Loan Select | Loans Global | 39 | 26 | 0,08% | 20 | 8,99% | 28 | 0,05 |
| Invesco Global Senior Loan | Loans Global | 39 | 14 | 2,04% | 29 | 10,05% | 15 | 0,24 |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor)

## Fondsverzeichnis

| Fondsname | Ranking-Kategorie | Anzahl | 3 Jahre (Rang/Kennzahl) Rendite p.a. | | StDev. | | Sharpe Ratio | |
|---|---|---|---|---|---|---|---|---|
| Invesco US Senior Loan | Loans Global | 39 | 17 | 1,74% | 22 | 9,24% | 16 | 0,23 |
| Invesco Zodiac European Senior Loa... | Loans Europe | 26 | - | - | - | - | - | - |
| Invesco Zodiac US Senior Loan ESG | Loans Global | 39 | - | - | - | - | - | - |
| IRIS Balanced | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| IRIS Low Volatility | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| iShares EUR Covered Bond ETF | Covered Bonds Europe | 24 | 9 | 1,53% | 7 | 1,97% | 5 | 0,96 |
| iShares Pfandbriefe | Covered Bonds Europe | 24 | 10 | 1,47% | 10 | 2,00% | 7 | 0,91 |
| iShares US Mortgage Backed Securiti... | Asset-Backed-Securities | 41 | 5 | 3,36% | 9 | 2,26% | 4 | 1,64 |
| Janus Henderson Secured Loans | Loans Europe | 26 | 11 | 1,32% | 14 | 9,25% | 12 | 0,18 |
| JSS Cat Bond | Insurance-Linked Sec... | 28 | 6 | 5,04% | 12 | 2,63% | 4 | 2,05 |
| JSS Senior Loan Leveraged | Loans Global | 39 | 21 | 0,60% | 36 | 16,34% | 25 | 0,06 |
| JSS Senior Loan | Loans Global | 39 | 8 | 2,60% | 14 | 8,10% | 9 | 0,36 |
| K Invest Europaeiske Banklan | Loans Europe | 26 | 4 | 1,73% | 5 | 7,45% | 1 | 0,28 |
| Kempen Diversified Structured Credit... | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| Leadenhall Nat Cat Focus Insurance ... | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| Leadenhall UCITS ILS | Insurance-Linked Sec... | 28 | 12 | 4,09% | 9 | 2,36% | 9 | 1,88 |
| Leadenhall Value Insurance Linked | Insurance-Linked Sec... | 28 | 26 | 1,06% | 28 | 5,43% | 27 | 0,26 |
| Legg Mason WA Structured Opportun... | Asset-Backed-Securities | 41 | 17 | 2,06% | 40 | 14,13% | 29 | 0,17 |
| Legg Mason WA US Mortgage-Backe... | Asset-Backed-Securities | 41 | 4 | 3,49% | 7 | 2,23% | 3 | 1,72 |
| LFP Opportunity Delff Senior Corpora... | Loans Global | 39 | - | - | - | - | - | - |
| LGT CH Cat Bond | Insurance-Linked Sec... | 28 | 27 | 0,92% | 4 | 2,00% | 24 | 0,64 |
| LGT Lux I Cat Bond | Insurance-Linked Sec... | 28 | 15 | 3,30% | 7 | 2,33% | 14 | 1,56 |
| LGT Lux II ILO | Insurance-Linked Sec... | 28 | 14 | 3,46% | 24 | 3,11% | 18 | 1,23 |
| LGT Lux III ILS Plus | Insurance-Linked Sec... | 28 | 16 | 3,28% | 3 | 1,96% | 11 | 1,84 |
| LGT Select Cat Bond | Insurance-Linked Sec... | 28 | 2 | 5,86% | 22 | 3,07% | 5 | 2,02 |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor)

## Fondsverzeichnis

| Fondsname | Ranking-Kategorie | Anzahl | 3 Jahre (Rang/Kennzahl) Rendite p.a. | | StDev. | | Sharpe Ratio | |
|---|---|---|---|---|---|---|---|---|
| LGT Select Insurance-Linked Opportu... | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| LGT Select Insurance-Linked Strate... | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| LO CAT Bonds | Insurance-Linked Sec... | 28 | 17 | 3,15% | 11 | 2,48% | 17 | 1,41 |
| LO Funds IV Insurance Linked Opport... | Insurance-Linked Sec... | 28 | - | - | - | - | - | - |
| Lord Abbett Floating Rate Senior Loa... | Loans Global | 39 | 20 | 0,82% | 19 | 8,91% | 19 | 0,13 |
| Lumyna Global Debt Securitised UCIT... | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| Lupus Alpha CLO High Grade Invest | Loans Global | 39 | 25 | 0,18% | 34 | 10,99% | 27 | 0,05 |
| Lupus alpha CLO High Quality Invest | Loans Global | 39 | 18 | 1,45% | 26 | 9,53% | 18 | 0,19 |
| Lyxor EuroMTS Covered Bond Aggre... | Covered Bonds Europe | 24 | 18 | 1,02% | 4 | 1,59% | 11 | 0,86 |
| M&G European Loan | Loans Europe | 26 | 15 | 1,14% | 3 | 7,20% | 7 | 0,21 |
| Macquarie Absolute Return MBS | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| MAM Corporate Loan Feeder Fund | Loans Global | 39 | - | - | - | - | - | - |
| MI TwentyFour Asset Backed Income | Asset-Backed-Securities | 41 | 8 | 3,07% | 35 | 11,28% | 22 | 0,30 |
| MI TwentyFour Asset Backed Opportu... | Asset-Backed-Securities | 41 | 18 | 2,05% | 34 | 11,26% | 27 | 0,21 |
| MI TwentyFour Monument Bond | Asset-Backed-Securities | 41 | 24 | 1,16% | 23 | 4,27% | 17 | 0,35 |
| Monega Daenische Covered Bonds | Covered Bonds Europe | 24 | 20 | 0,96% | 17 | 2,39% | 22 | 0,55 |
| Monega Danische Covered Bonds LD... | Covered Bonds Europe | 24 | 2 | 2,64% | 24 | 3,93% | 17 | 0,76 |
| MontLake Descartes Alternative Cred... | Loans Europe | 26 | - | - | - | - | - | - |
| Morgan Stanley IF Global Asset Back... | Asset-Backed-Securities | 41 | 3 | 3,63% | 27 | 4,82% | 9 | 0,83 |
| Multilabel ABS Selection | Asset-Backed-Securities | 41 | 25 | 1,12% | 36 | 11,74% | 34 | 0,13 |
| Muzinich European Loans | Loans Europe | 26 | 8 | 1,59% | 18 | 10,01% | 9 | 0,19 |
| Muzinich European Senior Loans | Loans Europe | 26 | - | - | - | - | - | - |
| Muzinich Flexible Loans | Loans Europe | 26 | 1 | 2,29% | 20 | 10,20% | 4 | 0,26 |
| Natixis Loomis Sayles Senior Loan | Loans Global | 39 | 15 | 1,99% | 10 | 7,34% | 12 | 0,32 |
| Neuberger Berman CLO Income | Loans Global | 39 | - | - | - | - | - | - |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor)

## Fondsverzeichnis

| Fondsname | Ranking-Kategorie | Anzahl | 3 Jahre (Rang/Kennzahl) Rendite p.a. | | StDev. | | Sharpe Ratio | |
|---|---|---|---|---|---|---|---|---|
| Neuberger Berman European Senior ... | Loans Europe | 26 | 26 | 0,10% | 9 | 8,73% | 25 | 0,05 |
| Neuberger Berman Global Senior Floating Rate Income | Loans Global | 39 | 11 | 2,49% | 25 | 9,53% | 14 | 0,30 |
| Neuberger Berman High Quality Global Senior Floating Rate Income | Loans Global | 39 | 13 | 2,10% | 7 | 6,77% | 10 | 0,36 |
| NN L AAA ABS | Asset-Backed-Securities | 41 | 37 | 0,05% | 2 | 1,37% | 23 | 0,30 |
| NN L Euro Covered Bonds | Covered Bonds Europe | 24 | 16 | 1,36% | 6 | 1,90% | 8 | 0,90 |
| NN L European ABS | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| NN L Flex Senior Loans Select | Loans Global | 39 | 37 | -1,31% | 15 | 8,16% | 37 | -0,00 |
| NN L Flex Senior Loans | Loans Global | 39 | 36 | -1,10% | 21 | 9,08% | 36 | -0,00 |
| Nordea 1 Danish Covered Bond | Covered Bonds Europe | 24 | 13 | 1,44% | 20 | 2,64% | 20 | 0,68 |
| Nordea 1 European Covered Bond Opportunities | Covered Bonds Europe | 24 | - | - | - | - | - | - |
| Nordea 1 Low Duration European Covered Bond | Covered Bonds Europe | 24 | - | - | - | - | - | - |
| Nordea European Covered Bond | Covered Bonds Europe | 24 | 1 | 3,47% | 13 | 2,16% | 1 | 1,77 |
| Nordea US Total Return Bond | Asset-Backed-Securities | 41 | 7 | 3,19% | 21 | 4,02% | 8 | 0,88 |
| Oaktree European Credit | Loans Europe | 26 | 24 | 0,37% | 12 | 9,05% | 24 | 0,08 |
| Oaktree European Senior Loan | Loans Europe | 26 | 16 | 1,11% | 13 | 9,10% | 15 | 0,16 |
| Ostrum Euro ABS IG | Asset-Backed-Securities | 41 | 38 | 0,03% | 4 | 1,41% | 24 | 0,27 |
| Ostrum Euro ABS Opportunities | Asset-Backed-Securities | 41 | 28 | 0,72% | 12 | 2,92% | 16 | 0,37 |
| Partners Group Private Loans SICAV-SIF | Loans Global | 39 | - | - | - | - | - | - |
| PIMCO Covered Bond ETF | Covered Bonds Europe | 24 | 5 | 2,18% | 15 | 2,22% | 3 | 1,14 |
| PIMCO GIS Mortgage Opportunities | Asset-Backed-Securities | 41 | 9 | 2,84% | 18 | 3,95% | 10 | 0,81 |
| PineBridge SIF European Secured Credit | Loans Europe | 26 | 13 | 1,23% | 24 | 11,19% | 18 | 0,14 |
| PineBridge SIF Global Secured Credit | Loans Global | 39 | 10 | 2,53% | 17 | 8,73% | 11 | 0,33 |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor)

## Fondsverzeichnis

| Fondsname | Ranking-Kategorie | Anzahl | 3 Jahre (Rang/Kennzahl) Rendite p.a. | | StDev. | | Sharpe Ratio | |
|---|---|---|---|---|---|---|---|---|
| Pioneer ILS Interval | Insurance-Linked Securities | 28 | 23 | 1,38% | 27 | 4,10% | 26 | 0,42 |
| Plenum CAT Bond | Insurance-Linked Securities | 28 | 21 | 2,17% | 13 | 2,65% | 21 | 0,95 |
| Plenum Insurance Capital | Insurance-Linked Securities | 28 | - | - | - | - | - | - |
| PvB Alegra CLO Fund | Loans Global | 39 | 39 | -6,87% | 39 | 26,73% | 39 | -0,02 |
| Russell Floating Rate | Loans Global | 39 | 33 | -0,35% | 28 | 9,85% | 33 | 0,00 |
| Schroder All-ILS Fund Ltd | Insurance-Linked Securities | 28 | 22 | 1,75% | 17 | 2,78% | 23 | 0,75 |
| Schroder GAIA Cat Bond | Insurance-Linked Securities | 28 | 9 | 4,41% | 18 | 2,92% | 12 | 1,63 |
| Schroder IF Core Insurance-Linked Securities | Insurance-Linked Securities | 28 | 20 | 2,81% | 14 | 2,66% | 20 | 1,19 |
| Schroder IF Flexible Cat Bond | Insurance-Linked Securities | 28 | 10 | 4,25% | 20 | 3,01% | 15 | 1,52 |
| Schroder ISF Securitised Credit | Asset-Backed-Securities | 41 | 19 | 1,76% | 30 | 5,98% | 18 | 0,35 |
| SCOR Atropos Catbond | Insurance-Linked Securities | 28 | 11 | 4,24% | 8 | 2,35% | 7 | 1,95 |
| SCOR Atropos | Insurance-Linked Securities | 28 | 8 | 4,62% | 1 | 1,68% | 1 | 2,95 |
| SCOR Euro Loans III | Loans Europe | 26 | 9 | 1,39% | 1 | 6,48% | 2 | 0,27 |
| SCOR Euro Loans V | Loans Europe | 26 | 2 | 1,88% | 7 | 8,55% | 3 | 0,26 |
| SCOR Euro Loans VI | Loans Europe | 26 | 12 | 1,31% | 11 | 8,98% | 11 | 0,18 |
| SCOR Euro Loans VII | Loans Europe | 26 | 10 | 1,36% | 8 | 8,65% | 8 | 0,20 |
| SCOR Euro Loans | Loans Europe | 26 | 18 | 1,01% | 15 | 9,30% | 17 | 0,15 |
| SCOR European Senior Loans | Loans Europe | 26 | - | - | - | - | - | - |
| SEB Danish Mortgage Bond | Covered Bonds Europe | 24 | 6 | 2,12% | 22 | 2,90% | 13 | 0,85 |
| Securis Catastrophe Bond | Insurance-Linked Securities | 28 | - | - | - | - | - | - |
| Securis I | Insurance-Linked Securities | 28 | - | - | - | - | - | - |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor)

## Fondsverzeichnis

| Fondsname | Ranking-Kategorie | Anzahl | 3 Jahre (Rang/Kennzahl) | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Rendite p.a. | | StDev. | | Sharpe Ratio | |
| Securis Non-Life | Insurance-Linked Securities | 28 | - | - | - | - | - | - |
| Securis Opportunities | Insurance-Linked Securities | 28 | - | - | - | - | - | - |
| Solidum Cat Bond | Insurance-Linked Securities | 28 | 4 | 5,54% | 23 | 3,10% | 8 | 1,90 |
| Solidum ELS SAC Fund 2 | Insurance-Linked Securities | 28 | - | - | - | - | - | - |
| Solidum-Falcon Insurance Linked Strategy | Insurance-Linked Securities | 28 | 1 | 6,52% | 25 | 3,33% | 3 | 2,06 |
| Solidum-Falcon Insurance Opportunities | Insurance-Linked Securities | 28 | 3 | 5,59% | 26 | 4,09% | 16 | 1,45 |
| Stone Harbor Leveraged Loan Portfolio | Loans Global | 39 | 1 | 3,85% | 9 | 7,01% | 2 | 0,60 |
| Stone Harbor Securitised Bond | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| Swiss Mortgage Fund | Asset-Backed-Securities | 41 | - | - | - | - | - | - |
| T Rowe Price Floating Rate Loan | Loans Global | 39 | 7 | 2,70% | 4 | 6,12% | 4 | 0,50 |
| Tenax ILS UCITS | Insurance-Linked Securities | 28 | 28 | -1,93% | 21 | 3,03% | 28 | -0,00 |
| Tokio Marine CAT Bond | Insurance-Linked Securities | 28 | 24 | 1,33% | 19 | 2,96% | 25 | 0,57 |
| Twelve Cat Bond | Insurance-Linked Securities | 28 | - | - | - | - | - | - |
| Twelve Insurance Private Debt | Loans Global | 39 | 9 | 2,54% | 2 | 4,77% | 1 | 0,61 |
| UniInstitutional Euro Cov Bonds 4-6 years Sust | Covered Bonds Europe | 24 | 12 | 1,44% | 16 | 2,34% | 16 | 0,77 |
| UniInstitutional Global Covered Bonds | Covered Bonds Europe | 24 | 14 | 1,41% | 14 | 2,19% | 14 | 0,81 |
| UniInstitutional Short Term Credit | Asset-Backed-Securities | 41 | 40 | -0,06% | 20 | 4,01% | 40 | 0,07 |
| UniInstitutional Structured Credit High Yield | Asset-Backed-Securities | 41 | 23 | 1,32% | 41 | 16,24% | 38 | 0,10 |
| UniInstitutional Structured Credit | Asset-Backed-Securities | 41 | - | - | - | - | - | - |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor)

## Fondsverzeichnis

| Fondsname | Ranking-Kategorie | Anzahl | 3 Jahre (Rang/Kennzahl) Rendite p.a. | | StDev. | | Sharpe Ratio | |
|---|---|---|---|---|---|---|---|---|
| Vontobel TwentyFour Monument European ABS | Asset-Backed-Securities | 41 | 34 | 0,20% | 25 | 4,61% | 36 | 0,12 |
| Wilson Fund | Insurance-Linked Securities | 28 | - | - | - | - | - | - |
| Xtrackers II EUR Covered Bond Swap ETF | Covered Bonds Europe | 24 | 3 | 2,62% | 23 | 3,24% | 6 | 0,92 |
| Xtrackers II iBoxx Germany Covered Bond Swap ETF | Covered Bonds Europe | 24 | 15 | 1,38% | 8 | 1,98% | 10 | 0,88 |
| ZILUX Senior Loans Global | Loans Global | 39 | 27 | 0,05% | 13 | 8,03% | 26 | 0,05 |
| Zuerich Anlagestiftung Insurance Linked Strategies | Insurance-Linked Securities | 28 | - | - | - | - | - | - |

Datenstand: 30.9.2020 | Sharpe Ratio (3M Euribor)

# Gesamtuniversum
# Asset-Manager-Verzeichnis

## Verzeichnis der Fondsanbieter

| Fondsanbieter | Fondsname |
|---|---|
| AB | AB Mortgage Income |
| | AllianceBernstein Inst AXA High Yield Loan |
| | AllianceBernstein Inst AXA High Yield Loan II |
| Aberdeen Standard Investments | Aberdeen Standard Alpha Global Loans |
| Accunia | Accunia European CLO Opportunity |
| | Accunia European CLO Investment Grade |
| AEGON Asset Management | Aegon European ABS |
| | AEAM ABS |
| Alegra Capital | Alegra ABS I Euro |
| | Alegra High Grade ABS |
| | Alegra ABS II Euro |
| | Alegra Credit |
| Allianz Global Investors | Allianz Short Duration Global Real Estate Bond |
| | Allianz Pfandbrieffonds |
| Amundi | Amundi ABS |
| | Amundi LCR Covered Bond Europe |
| | Pioneer ILS Interval |
| Apo Asset Management | apo Danische Pfandbriefe UI |
| Arcano Partners | Arcano European Income |
| | Arcano European Senior Secured Loan |
| Audentia Capital | Wilson Fund |
| AXA IM | AXA IM WAVe Cat Bonds |
| | AXA IM Novalto GAIA |
| | AXA IM Novalto CRONOS |
| | AXA IM European Loan |

Datenstand: 30.9.2020

## Verzeichnis der Fondsanbieter

| Fondsanbieter | Fondsname |
|---|---|
| AXA IM | AXA IM Loan |
| | AXA IM Novalto CLO Credit |
| Azimut | AZ Bond ABS |
| | AZ Cat Bond Plus |
| | AZ Eskatos Multistrategy ILS |
| Baloise Asset Management | Baloise Senior Secured Loan |
| Banque Heritage | Heritam Equinox |
| Barings | Barings European Loan |
| | Barings Global Loan |
| BayernInvest | BayernInvest Euro Covered Bond |
| Blackstone | Blackstone GSO European Senior Loan |
| BlueBay | BlueBay SF High Income Loan Base Fund II |
| BNP Paribas Asset Management | BNP Paribas Flexi US Mortgage |
| | BNPP Flexi I ABS Europe AAA |
| | BNP Paribas Flexi ABS Europe IG |
| | BNP Paribas Flexi ABS Opportunities |
| | BNP Paribas Euro Covered Bond |
| | BNP Flexi III European Senior Corporate Loans |
| | BNP Paribas Flexi III Senior Corporate Loans |
| BNY Mellon | Insight High Grade ABS |
| | Insight Liquid ABS |
| | Alcentra European Loan |
| | Alcentra Fund S.C.A. SICAV-SIF - Alcentra Global Loan Fund |
| Capital Four | Capital Four European Loan & Bond |
| CIFC Asset Management | CIFC Global Floating Rate Credit |

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## Verzeichnis der Fondsanbieter

| Fondsanbieter | Fondsname |
|---|---|
| CM-CIC Asset Management | Cigogne ABS MBS Arbitrage |
| Coriolis Capital | Horizon |
| | Borealis ILS |
| | Catpricorn Fund |
| Credit Suisse | Credit Suisse Lux Floating Rate Credit |
| | Credit Suisse Virtuoso Supply Chain Finance |
| | Credit Suisse Nova Lux Supply Chain Finance High Income |
| | CSA Hypotheken Schweiz |
| | CSA Insurance Linked Strategies |
| | CSA Insurance Linked Strategies Fixed |
| | IRIS Balanced |
| | IRIS Low Volatility |
| | Credit Suisse Lux IRIS Balanced |
| | Credit Suisse Nova Lux European Senior Loan |
| | Credit Suisse Nova Lux Global Senior Loan |
| Daneo Partners | Daneo Private Debt |
| Danske | Danske Danish Mortgage Bond |
| Deka | Deka-EuroFlex Plus |
| Deka ETF | Deka iBoxx EUR Liq Germany Covered Div ETF |
| DWS | European ABS Fund |
| | DWS Covered Bond |
| Eaton Vance | Eaton Vance Floating-Rate Income |
| Erste Asset Management | Erste Mortgage |
| Eurizon Capital | Eurizon Securitized Bond |
| Fair Oaks Capital | Alpha UCITS Fair Oaks Dynamic Credit |

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## Verzeichnis der Fondsanbieter

| Fondsanbieter | Fondsname |
|---|---|
| Franklin Templeton | Legg Mason WA US Mortgage-Backed Securities |
| | Legg Mason WA Structured Opportunities |
| | Franklin Floating Rate II |
| GAM Group | GAM Star MBS Total Return |
| | GAM Multibond ABS |
| | Multilabel ABS Selection |
| | GAM Star Cat Bond |
| Gemini Investment Management | GemCap Semper Total Return |
| Generali | Generali Euro Covered Bond |
| Goldman Sachs | Goldman Sachs US Mortgage Backed Securities |
| Guggenheim Investment Management | Guggenheim U.S. Loan |
| | Guggenheim QIF Defensive Loan |
| HSBC | HSBC GIF Global Investment Grade Securitised Credit |
| | HSBC GIF Global High Yield Securitised Credit |
| ILS Advisers | ILS Diversified |
| Infinigon Capital | Infinigon IG Liquid Alternative |
| | Infinigon IG Collateralized Loan BI |
| | Infinigon Investment Grade Liquid Alternative |
| Intermediate Capital Group | ICG European Senior Loan |
| | ICG Global Loan |
| Invesco | Invesco European Senior Loan |
| | Invesco Zodiac European Senior Loan Select |
| | Invesco US Senior Loan |
| | Invesco Global Senior Loan |
| | Invesco Global Senior Loan Select |

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## Verzeichnis der Fondsanbieter

| Fondsanbieter | Fondsname |
|---|---|
| Invesco | Invesco Zodiac US Senior Loan ESG |
| Investcorp | ICM Global Floating Rate Income |
| iShares ETF | iShares US Mortgage Backed Securities ETF |
| | iShares Pfandbriefe |
| | iShares EUR Covered Bond ETF |
| Janus Henderson Investors | Janus Henderson Secured Loans |
| Kempen | Kempen Diversified Structured Credit |
| Kirstein AS | K Invest Europaeiske Banklan |
| La Francaise Group | LFP Opportunity Delff Senior Corporate Loans |
| Leadenhall Capital Partners | Leadenhall UCITS ILS |
| | Leadenhall Nat Cat Focus Insurance Linked |
| | Leadenhall Value Insurance Linked |
| LGT | LGT CH Cat Bond |
| | LGT Select Insurance-Linked Strategies |
| | LGT Select Cat Bond |
| | LGT Select Insurance-Linked Opportunities |
| | LGT Lux I Cat Bond |
| | LGT Lux III ILS Plus |
| | LGT Lux II ILO |
| Lombard Odier Investment Managers | LO CAT Bonds |
| | LO Funds IV Insurance Linked Opportunities |
| Lord Abbett & Co | Lord Abbett Floating Rate Senior Loan |
| Lumyna Investments Limited | Lumyna Global Debt Securitised UCITS |
| Lupus alpha | Lupus alpha CLO High Quality Invest |
| | Lupus Alpha CLO High Grade Invest |

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## Verzeichnis der Fondsanbieter

| Fondsanbieter | Fondsname |
|---|---|
| Lyxor ETF | ComStage ETF iBoxx Germany Cov Cap Overall TR |
| | Lyxor EuroMTS Covered Bond Aggregate ETF |
| M&G | M&G European Loan |
| Macquarie | Macquarie Absolute Return MBS |
| Marathon Asset Management | MAM Corporate Loan Feeder Fund |
| Monega | Monega Danische Covered Bonds LD |
| | Monega Daenische Covered Bonds |
| MontLake | Angel Oak Multi-Strategy Income UCITS |
| | MontLake Descartes Alternative Credit UCITS |
| Morgan Stanley | Morgan Stanley IF Global Asset Backed Securities |
| Muzinich & Co Ltd | Muzinich Flexible Loans |
| | Muzinich European Loans |
| | Muzinich European Senior Loans |
| Natixis IM | Ostrum Euro ABS IG |
| | Ostrum Euro ABS Opportunities |
| | Natixis Loomis Sayles Senior Loan |
| Neuberger Berman | Neuberger Berman European Senior Floating Rate Income |
| | Neuberger Berman Global Senior Floating Rate Income |
| | Neuberger Berman CLO Income |
| | Neuberger Berman High Quality Global Senior Floating Rate In... |
| NN Investment Partners | NN L AAA ABS |
| | NN L European ABS |
| | NN L Euro Covered Bonds |
| | NN L Flex Senior Loans |
| | NN L Flex Senior Loans Select |

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## Verzeichnis der Fondsanbieter

| Fondsanbieter | Fondsname |
|---|---|
| Nomura | Asset Backed Securities Fund |
| Nordea | Nordea US Total Return Bond |
| | Nordea 1 Danish Covered Bond |
| | Nordea European Covered Bond |
| | Nordea 1 Low Duration European Covered Bond |
| | Nordea 1 European Covered Bond Opportunities |
| Oaktree Capital Management | Oaktree European Senior Loan |
| | Oaktree European Credit |
| Partners Group | Partners Group Private Loans SICAV-SIF |
| PIMCO | PIMCO GIS Mortgage Opportunities |
| PIMCO ETF | PIMCO Covered Bond ETF |
| PineBridge Investments | PineBridge SIF European Secured Credit |
| | PineBridge SIF Global Secured Credit |
| Plenum Investments AG | Plenum CAT Bond |
| | Plenum Insurance Capital |
| PvB Pernet von Ballmoos AG | PvB Alegra CLO Fund |
| Russell Investments | Russell Floating Rate |
| Safra Sarasin | JSS Cat Bond |
| | JSS Senior Loan |
| | JSS Senior Loan Leveraged |
| Schroders | Schroder ISF Securitised Credit |
| | Schroder All-ILS Fund Ltd |
| | Schroder GAIA Cat Bond |
| | Schroder IF Core Insurance-Linked Securities |
| | Schroder IF Flexible Cat Bond |

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## Verzeichnis der Fondsanbieter

| Fondsanbieter | Fondsname |
|---|---|
| SCOR Investment Partners | SCOR Atropos |
| | SCOR Atropos Catbond |
| | SCOR Euro Loans |
| | SCOR Euro Loans III |
| | SCOR Euro Loans V |
| | SCOR Euro Loans VI |
| | SCOR Euro Loans VII |
| | SCOR European Senior Loans |
| SEB | SEB Danish Mortgage Bond |
| Securis Investment Partners | Securis Catastrophe Bond |
| | Securis I |
| | Securis Non-Life |
| | Securis Opportunities |
| Solidum Asset Management | Solidum ELS SAC Fund 2 |
| | Solidum Cat Bond |
| | Solidum-Falcon Insurance Linked Strategy |
| | Solidum-Falcon Insurance Opportunities |
| Stone Harbor Investment Partners LP | Stone Harbor Securitised Bond |
| | Stone Harbor Leveraged Loan Portfolio |
| T Rowe Price International | T Rowe Price Floating Rate Loan |
| Tavis Capital | Swiss Mortgage Fund |
| Tenax Capital | Tenax ILS UCITS |
| Tokio Marine Asset Management | Tokio Marine CAT Bond |
| Twelve Capital | Twelve Cat Bond |
| | Twelve Insurance Private Debt |

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## Verzeichnis der Fondsanbieter

| Fondsanbieter | Fondsname |
|---|---|
| UBS | Aktivportfolio-UI |
| Union Investment | UniInstitutional Short Term Credit |
| | UniInstitutional Structured Credit High Yield |
| | UniInstitutional Structured Credit |
| | UniInstitutional Euro Cov Bonds 4-6 years Sust |
| | UniInstitutional Global Covered Bonds |
| Valeur Group | Indaco Senior Secured Corporate Loan |
| | Indaco CIFC US Loans |
| Vontobel | MI TwentyFour Monument Bond |
| | MI TwentyFour Asset Backed Income |
| | MI TwentyFour Asset Backed Opportunities |
| | Vontobel TwentyFour Monument European ABS |
| Wells Fargo | ECM European Loans |
| | ECM Senior Secured |
| Xtrackers ETF | Xtrackers II iBoxx Germany Covered Bond Swap ETF |
| | Xtrackers II EUR Covered Bond Swap ETF |
| Zuerich Invest | Zuerich Anlagestiftung Insurance Linked Strategies |
| Zuerich Invest | ZILUX Senior Loans Global |

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# Anhang

## Glossar

# Renditekennzahlen

### Alpha

$$\alpha = \overline{R} - \beta * \overline{R}_{BM}$$

Das Alpha misst die Über- oder Unterrendite zur Benchmark, adjustiert um das Beta des Managers zur Benchmark.

### Arithmetisches Mittel

$$\overline{R} = \frac{\left(\sum_{t=1}^{T} R_t\right)}{T}$$

Das arithmetische Mittel ist der Quotient aus der Summe der Renditen und der Anzahl der Renditen.

### Geometrisches Mittel

$$\overline{R}_{geom} = \prod_{t=1}^{T} (1+R_t)^{\frac{1}{12}} - 1$$

Das geometrische Mittel gibt die durchschnittliche Rendite bei kontinuierlicher Auf-/Abzinsung an.

# Risikokennzahlen

### Beta

$$\beta = \frac{\sum_{t=1}^{T} (R_t - \overline{R}) * (R_{BM,t} - \overline{R}_{BM})}{\sum_{t=1}^{T} (R_{BM,t} - \overline{R}_{BM})^2}$$

a) Das Beta ist ein Maß für die Übernahme systematischen (Markt-) Risikos und ist definiert als das Verhältnis von Kovarianz zwischen Renditen und Benchmarkrenditen zur Varianz der Benchmarkrenditen.

$$\hat{\beta} = (X'X)^{-1} X'y$$

b) Vektor der geschätzten OLS-Faktorkoeffizienten aus der Style-Analyse. X bezeichnet die Faktorrenditematrix und y den Renditevektor des analysierten Produkts.

### Conditional Value at Risk

$$CVaR(X) = E(X \mid X < VaR(X))$$

Der Conditional Value at Risk (CVaR) entspricht dem Erwartungswert der Realisationen der Renditenverteilung, die unterhalb des Quantils zum Signifikanzniveau liegen. Der CVaR oder Expected Tail Loss gibt somit an, welcher Verlust bei einer Überschreitung des Value at Risk (VaR) zu erwarten ist.

## Glossar

### Downside Deviation

$$DD = \sqrt{\frac{\sum_{t=1}^{T}(R_t - R_{MAR} \mid R_t < R_{MAR})^2}{T}}$$

Die Downside Deviation misst die durchschnittliche Streuung unterhalb des Schwellenwertes. Die Downside Deviation berücksichtigt im Gegensatz zur Standardabweichung nicht alle Abweichungen, sondern nur die Abweichungen unterhalb des gesetzten Schwellenwertes.

### Excess-Kurtosis

$$K = a * \frac{\sum_{t=1}^{T}(R_t - \bar{R})^4}{\hat{\sigma}^4} - 3b$$

Die Kurtosis (Wölbung) misst die Steilheit einer Verteilung, d.h. die Konzentration der Realisationen um den arithmetischen Mittelwert. Eine normalverteilte Zufallsgröße hat eine Kurtosis von 3. Ein höherer Wert für die Kurtosis steht für eine spitzere Verteilung und damit mehr Wahrscheinlichkeitsmasse an den Rändern der Verteilung. Eine Kurtosis kleiner 3 steht für eine stärkere Konzentration um den arithmetischen Mittelwert.

### Korrelation

$$r_{x,y} = \frac{\sigma_{x,y}}{\sqrt{\sigma_x^2 \times \sigma_y^2}}$$

Der Korrelationskoeffizient misst niveauunabhängig den linearen Gleichlauf zwischen zwei Variablen. Der Korrelationskoeffizient kann Werte zwischen -1 und +1 annehmen, wobei -1 perfekter negativer Gleichlauf, +1 perfekter positiver Gleichlauf und Null keine Korrelation bedeutet.

### Kovarianz

$$\sigma_{x,y} = \frac{\sum_{t=1}^{T}(X_t - \overline{X})(Y_t - \overline{Y})}{T-1}$$

Die Kovarianz misst niveauabhängig den linearen Gleichlauf zwischen zwei Variablen.

### Kurtosis (Wölbung)

$$K = a * \frac{\sum_{t=1}^{T}(R_t - \bar{R})^4}{\hat{\sigma}^4}$$

Die Kurtosis (Wölbung) misst die Steilheit einer Verteilung, d.h. die Konzentration der Realisationen um den arithmetischen Mittelwert. Eine normalverteilte Zufallsgröße hat eine Kurtosis von 3. Ein höherer Wert für die Kurtosis steht für eine spitzere Verteilung und damit mehr Wahrscheinlichkeitsmasse an den Rändern der Verteilung. Eine Kurtosis kleiner 3 steht für eine stärkere Konzentration um den arithmetischen Mittelwert.

### Maximum Drawdown

$$MDD = \max_{t_1, t_2}\left[\prod_{t_1=1}^{T}(1+R_{t1}) - 1 - \sum_{t_2=1}^{T}(1+R_{t_2}) - 1 \mid t_2 > t_1\right]$$

Der Maximum Drawdown ist der maximale Verlust, der in einem Verlustzeitraum bis zur vollständigen Werterholung angefallen ist.

## Glossar

### Modified Value at Risk

$$MVaR = \overline{R} + Z_{CF}\sigma$$

$$Z_{CF} = z_c + \frac{(z_c^2 - 1)S}{6} + \frac{(z_c^3 - 3z_c)K}{24} - \frac{(2z_c^3 - 5z_c)S^2}{36}$$

Der Modified Value at Risk (MVaR) gibt den erwarteten maximalen monatlichen Verlust an, der mit einer festgelegten Wahrscheinlichkeit nicht überschritten wird. Während der Value at Risk nur die Standardabweichung der Renditeverteilung als Risikomaß verwendet, fließen in die Berechnung des MVaR zusätzlich Schiefe und Wölbung der Verteilung als Risikomaße mit ein.

### Skewness (Schiefe)

$$S = c * \frac{\sum_{t=1}^{T}(R_t - \bar{R})^3}{\hat{\sigma}^3}$$

Die Schiefe ist ein Maß für die Symmetrie einer Verteilung. Bei symmetrischen Verteilungen beträgt der Wert der Schiefe Null. Ein negativer Wert der Schiefe steht für eine höhere Anzahl an Renditen, die größer sind als der arithmetische Mittelwert. Ein positiver Wert der Schiefe steht für eine höhere Anzahl an Renditen, die kleiner sind als der arithmetische Mittelwert.

### Standardabweichung

$$\sigma = \sqrt{\frac{\sum_{t=1}^{T}(R_t - \overline{R})^2}{T-1}}$$

Die Standardabweichung misst die durchschnittliche Streuung der Renditen um ihren arithmetischen Mittelwert.

### Value at Risk

$$VaR_\alpha = -(\overline{R} + k\sigma)$$

Der Value at Risk (VaR) gibt den erwarteten maximalen monatlichen Verlust an, der mit einer festgelegten Wahrscheinlichkeit nicht überschritten wird.

## Performance-Kennzahlen

### Gain/Loss-Ratio

$$\Omega(r) = \frac{\int_r^b (1 - F(x))dx}{\int_a^r F(x)dx}$$

Die Gain/Loss Ratio gibt das Verhältnis der Fläche unterhalb der Renditeverteilung oberhalb des Schwellenwertes und der Fläche unterhalb der Renditeverteilung unterhalb des Schwellenwertes wieder. Es ist somit ein risikoadjustiertes Renditemaß, welches die ersten vier Momente einer Verteilung berücksichtigt.

### Generalized Rachev Ratio

$$GR = \frac{E(X^\delta \mid X > VaR_\beta(X))}{E(X^\gamma \mid X < VaR_\alpha(X))}$$

Die Generalized Rachev Ratio ermöglicht eine Gewichtung der extremen Ränder mit der Risikoeinstellung eines Investors.

## Glossar

### Information Ratio

$$IR = \frac{\left(R - R_{RF}\right)}{TE}$$

Information Ratio ist der Quotient aus Alpha und Tracking Error und ein Maß für den Erfolg aktiven Managements.

### Rachev Ratio

$$RR = \frac{E(X \mid X > VaR_{\beta}(X))}{E(X \mid X < VaR_{\alpha}(X))}$$

Die Rachev Ratio ist der Quotient von erwartetem Extremgewinn (Expected Tail Gain) zu erwartetem Extremverlust (Expected Tail Loss).

### Sharpe Ratio

$$SR = \frac{R - R_{RF}}{\sigma^{(R - R_{RF})/|R - R_{RF}|}}$$

Die Sharpe Ratio ist definiert als Verhältnis von Überschussrendite (Rendite minus risikofreier Zinssatz) zu Standardabweichung.

### Sortino Ratio

$$SOR = \frac{\left(R - R_{RF}\right)}{DD}$$

Die Sortino Ratio ist definiert als Verhältnis von Überschussrendite (Rendite minus risikofreier Zinssatz) zu Downside Deviation.

### Tracking Error

$$TE = \sqrt{\frac{\sum_{t=1}^{T}\left(R_{BM,t} - R_t\right)^2}{T - 1}}$$

Der Tracking Error misst die durchschnittliche Abweichung der Renditen von der Benchmark.

### Treynor Ratio

$$TR = \frac{\left(R - R_{RF}\right)}{\beta}$$

Die Treynor Ratio ist definiert als Verhältnis von Überschussrendite (Rendite minus risikofreier Zinssatz) zu Beta.

$R_t$ = Rendite in der Periode t
T = Anzahl der Perioden
$R_{MAR}$ = Geforderte Mindestrendite (Schwellenwert)
$R_{RF}$ = Risikolose Rendite

$$a = \frac{t(t+1)}{(t-1)(t-2)(t-3)} \qquad b = \frac{(t-1)^2}{(t-2)(t-3)} \qquad c = \frac{t}{(t-1)(t-2)}$$

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