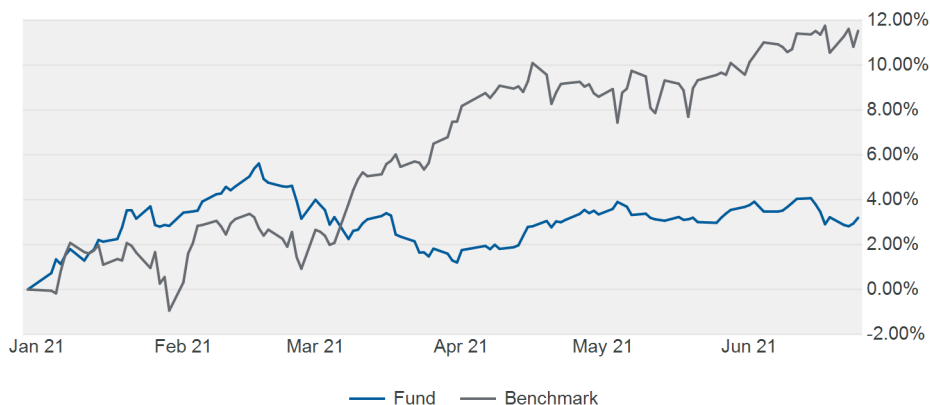


# Universal Investment 360 Portfolio



24/06/2021

## Year-to-Date Performance after BVI Method



## Performance and Risk Ratios

Volatility 1 year	4.99%
Sharpe Ratio	0.25
Tracking Error	9.79%
Information Ratio	-0.64
Max. Drawdown	23.26%
Ex-Ante VaR (99 % / 1 day)	0.72%
Conditional VaR	0.95%
Div. Effect by Asset Classes	82.99%

## Portrait

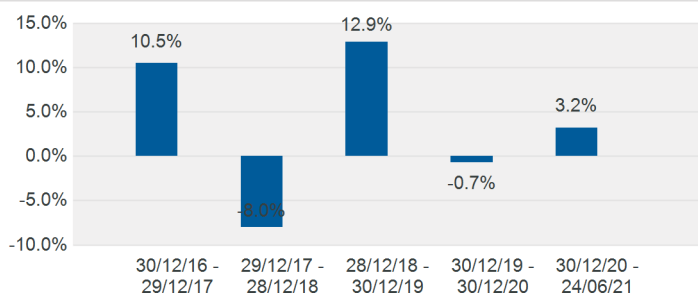
Approach acc. to DerivateV	qualified approach
Actual Benchmark	50% DAX 30 TR (EUR) 30% MSCI World GR (EUR) 20% REXP (EUR)
Launch Date (Fund)	21/04/1970
Currency Fund	EUR
Asset Manager	N/A
NAV	46,443,675.95
NAV per Share	569.05
Bonds Share	4,716,541.62
Fiscal Year (BY)	01. Oct - 30. Sep
Contract Type	KAGB - OGAW Investmentvermögen

## Performance Overview

	MTD	Last Month	YTD	CY 2020	Perf. Start p.a.
since	31/05/2021	30/04/2021	30/12/2020	30/12/2019	21/04/1970
<b>Fund (Gross*)</b>	-0.38%	0.44%	3.87%	0.68%	N/A
<b>Expenses</b>	-0.09%	-0.11%	-0.64%	-1.34%	N/A
<b>BVI</b>	-0.47%	0.32%	3.20%	-0.67%	6.68%
<b>Benchmark</b>	1.78%	0.91%	11.53%	5.00%	N/A

Gross\* = Performance before deducting administrative fees of the investment company, other administrative fees and asset manager fees

## Performance History



## Year-to-Date Performance Contribution by Asset Classes

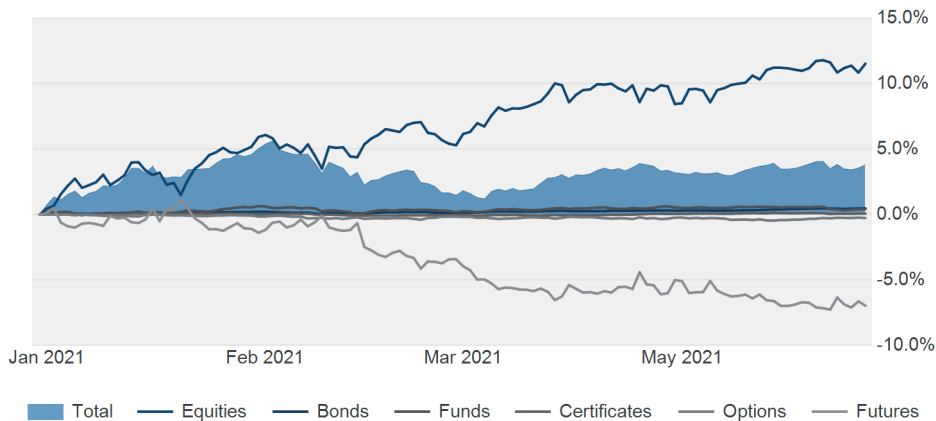
Asset Class	Ø-Weight	Performance	FX	Contribution	FX
Total	100.00%	3.80%	1.08%	3.80%	1.08%
Securities	97.04%	13.18%	1.06%	12.59%	1.03%
Equities	74.12%	16.13%	1.17%	11.54%	0.85%
Bonds	10.63%	4.59%	0.66%	0.47%	0.07%
Funds	10.20%	4.09%	0.55%	0.41%	0.06%
Certificates	2.09%	3.04%	3.19%	0.07%	0.04%
Derivatives		-2.72%		-7.24%	0.00%
Options		-0.59%		-0.28%	0.00%
Futures		-2.13%		-6.98%	0.00%
Cash		5.56%		0.04%	0.05%
Claims / Liabilities		0.12%		-0.65%	0.00%

# Universal Investment 360 Portfolio



24/06/2021

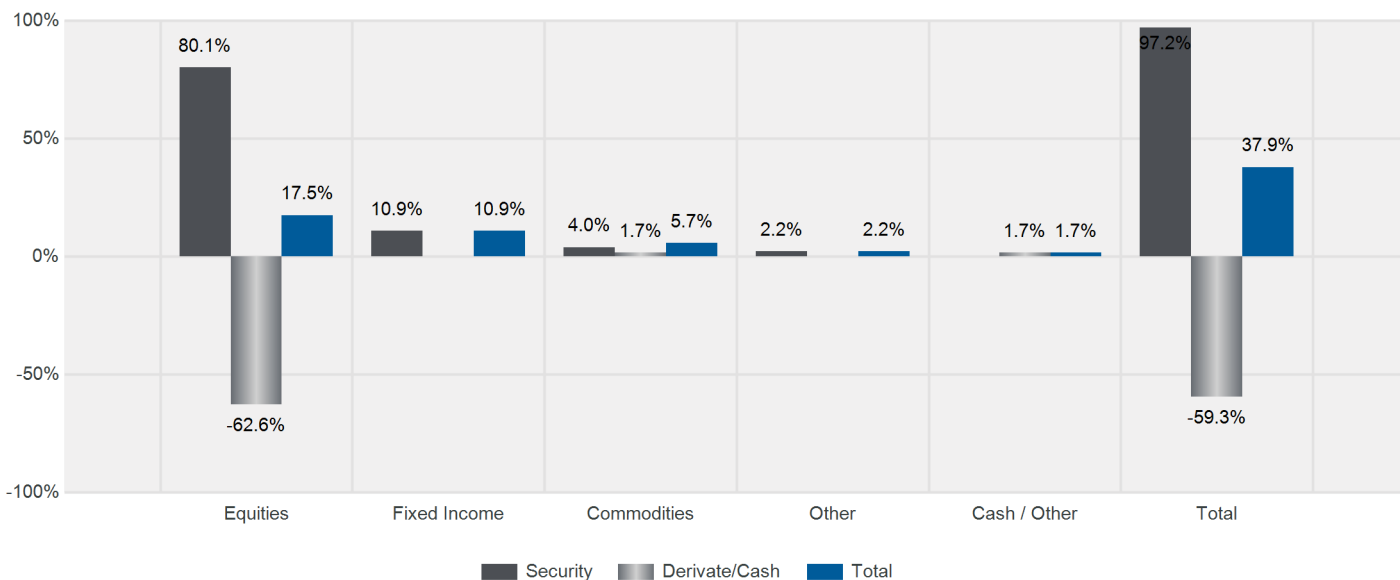
## Year-to-Date Performance Contribution by Asst Classes over time



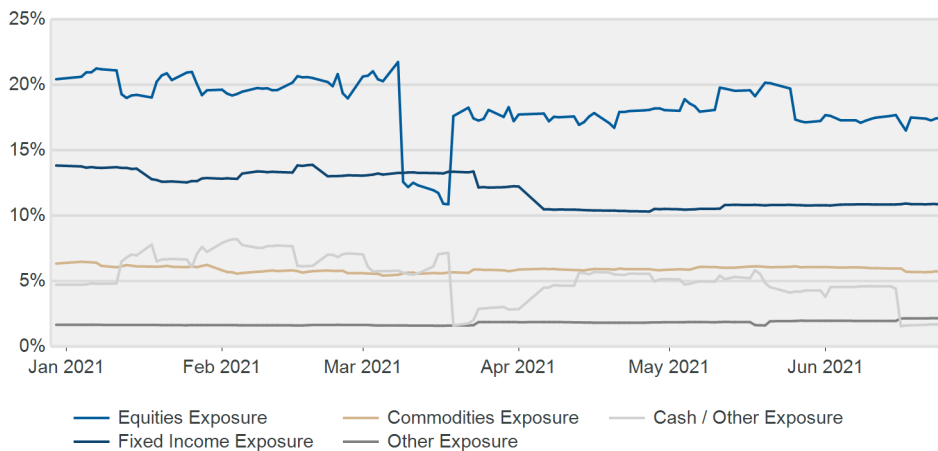
## Ratios based on Fund Assets

Coupon	0.40%
Yield	0.33%
Duration Weighted Yield	0.35%
Earnings Yield	0.42%
Maturity Date (due date)	1.38
Maturity Date (next call date)	0.33
Macauley Duration (due date)	0.34
Macauley Duration (next call date)	0.29
Modified Duration	0.33%
Effective Duration	0.33%
Credit Duration	0.30%
Bonds Share	10.16%

## Exposure



## Exposure by Time Period



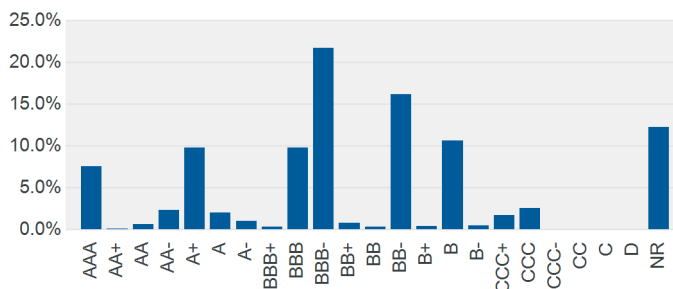
# Universal Investment 360 Portfolio

24/06/2021

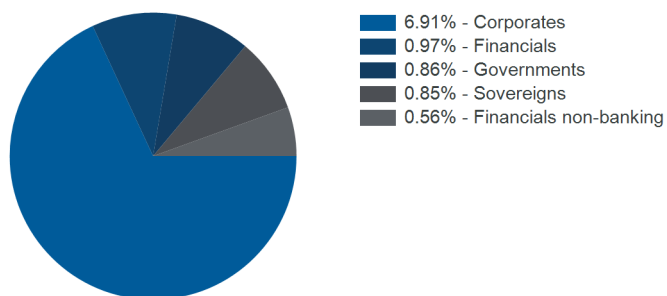
## Ratios based on Bond Assets

Coupon	3.98%
Yield	3.23%
Duration Weighted Yield	3.43%
Earnings Yield	4.16%
Maturity Date (due date)	13.59
Maturity Date (next call date)	3.21
Macauley Duration (due date)	3.36
Macauley Duration (next call date)	2.81
Modified Duration	3.28%
Effective Duration	3.25%
Credit Duration	3.00%
Bonds Share	10.16%

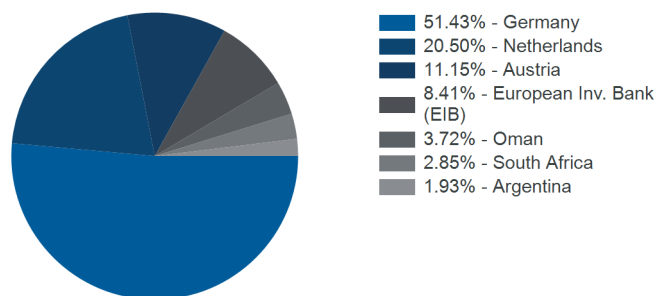
## Credit Rating Profile



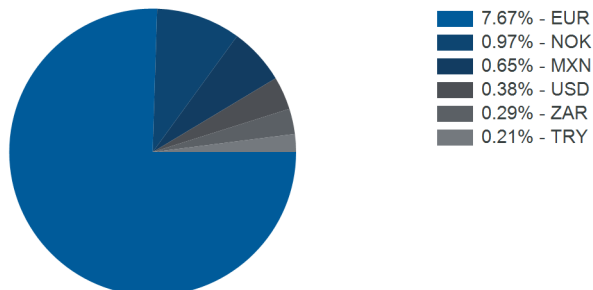
## Fixed Income Sectors



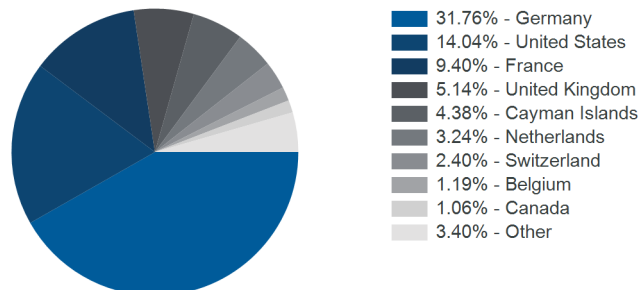
## Fixed Income by Country



## Fixed Income by Currency



## Equities by Country



## Equities by Industry Sectors

