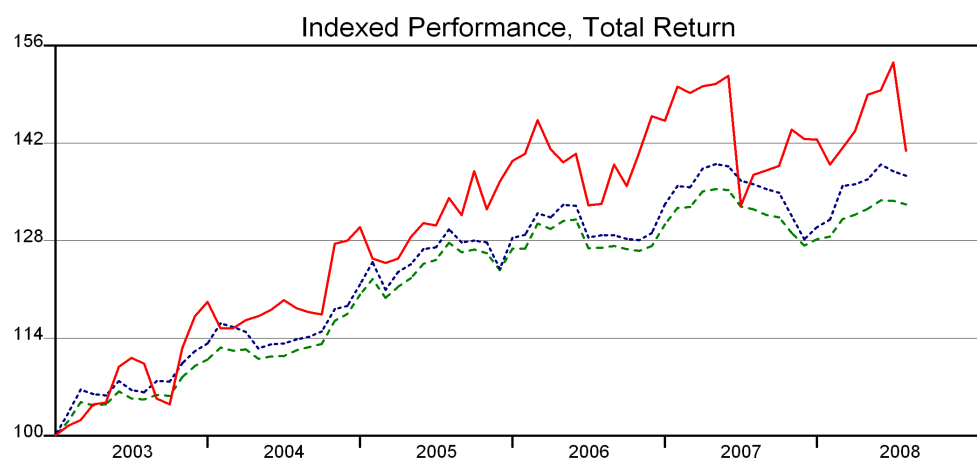
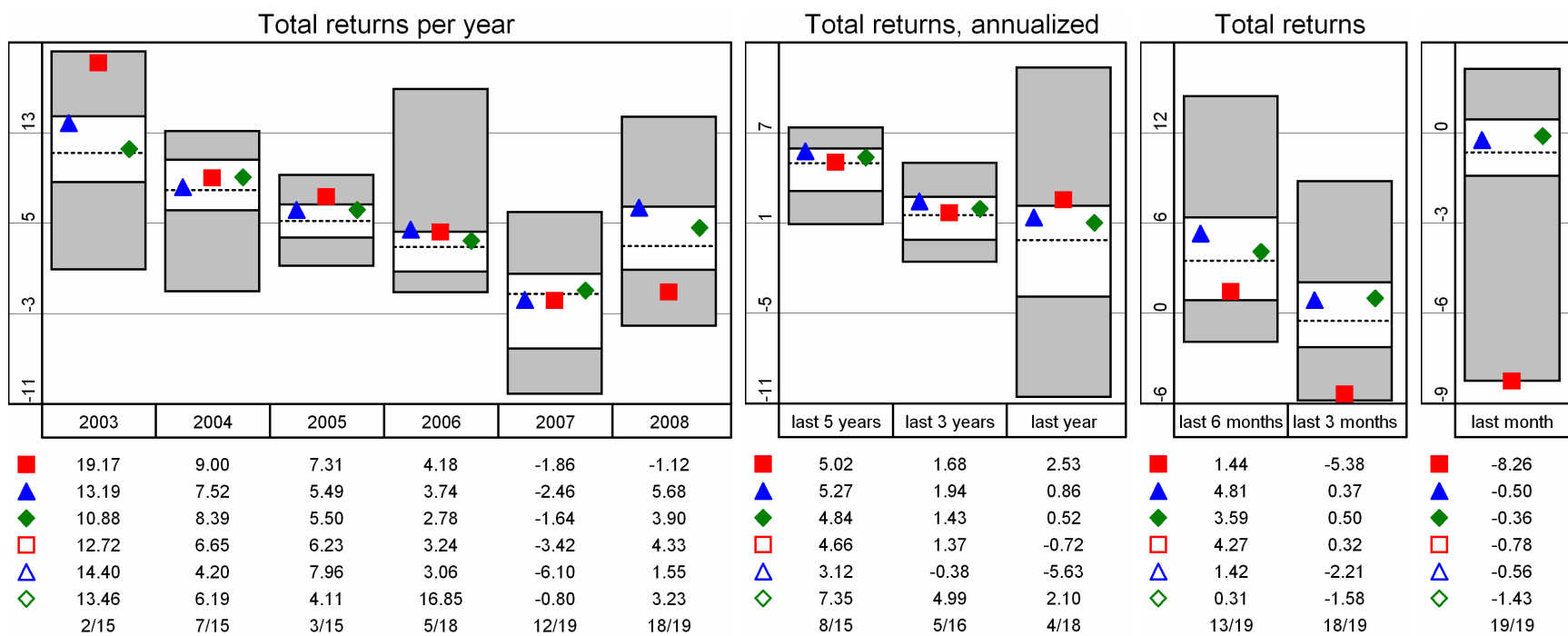
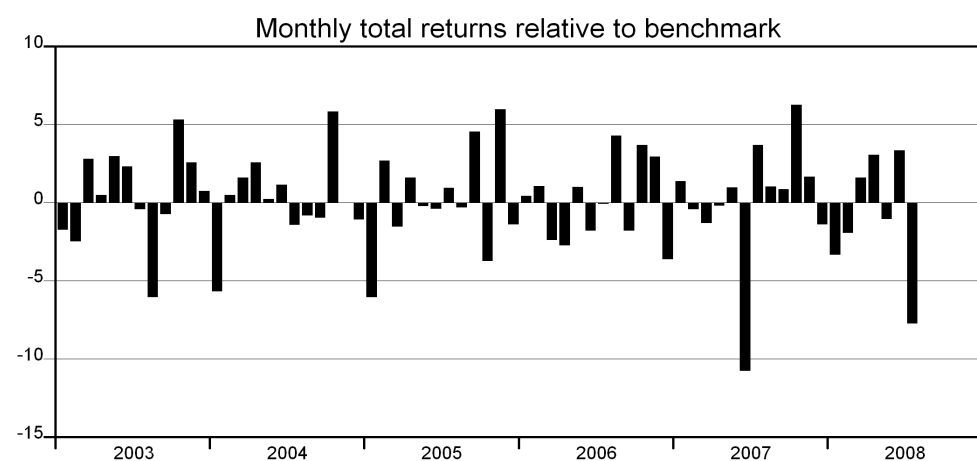


Directory

SOLVALOR 61



	■	▲	◆	□	△	◇
60 months						
Max Gain	8.63	3.69	2.94	3.63	4.29	6.57
Max Loss	-12.27	-3.42	-3.15	-3.63	-4.57	-5.02
Max Drawdown	-12.27	-7.78	-5.96	-8.25	-10.77	-7.19
Max Rel Return	6.23		1.17	1.05	2.75	4.65
Min Rel Return	-10.79		-1.75	-0.86	-2.63	-3.31
Std Deviation ¹	11.54	5.60	4.41	5.65	7.20	8.35
Tracking Error ¹	11.47		1.84	1.29	3.79	5.68
Correlation	0.28		0.96	0.97	0.85	0.73
R ² adjusted ²	0.05		0.92	0.95	0.72	0.52
Beta ²	0.59		0.76	0.98	1.09	1.08
Bear Beta ²	0.45		0.75	0.88	0.67	1.37
Bull Beta ²	0.39		0.76	1.01	1.26	0.84
Sharpe Ratio ^{1, 2}	0.30		0.75	0.56	0.23	0.68
Inform Ratio ¹	-0.02		-0.22	-0.45	-0.54	0.34
Treynor Ratio ^{1, 2}	5.97		4.40	3.22	1.54	5.26
Sortino Ratio ^{1, 2}	0.24		0.75	0.61	0.27	0.69
Jensens Alpha ^{1, 2}	1.31		0.50	-0.51	-2.41	1.64



	■	▲	◆	□	△	◇
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1) annualized 2) LIBOR CHF 3 Months

