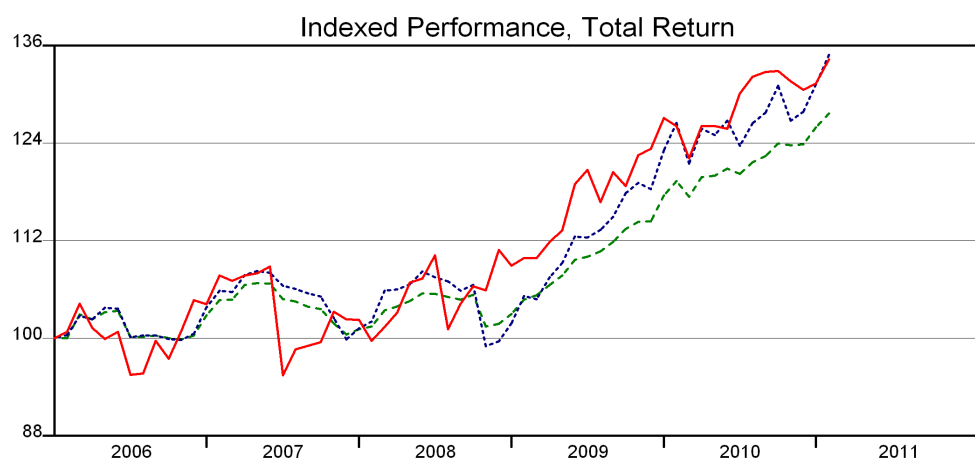
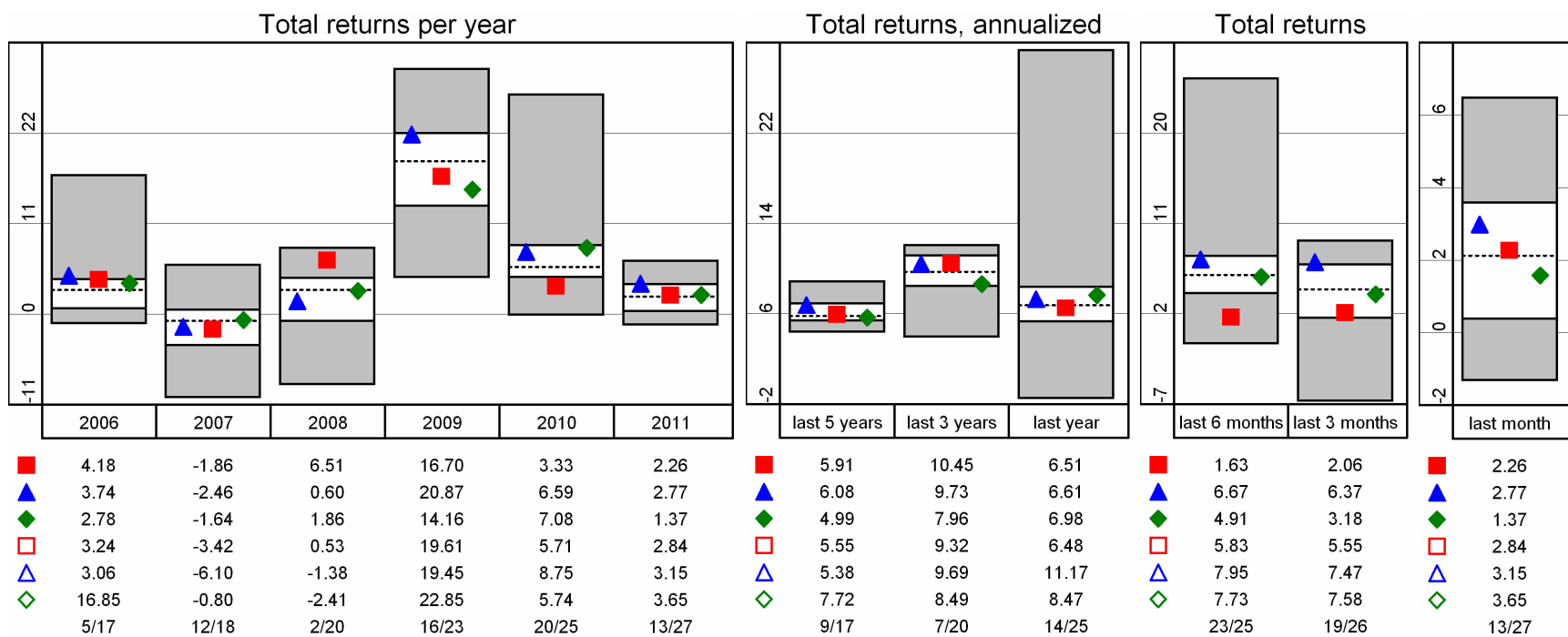
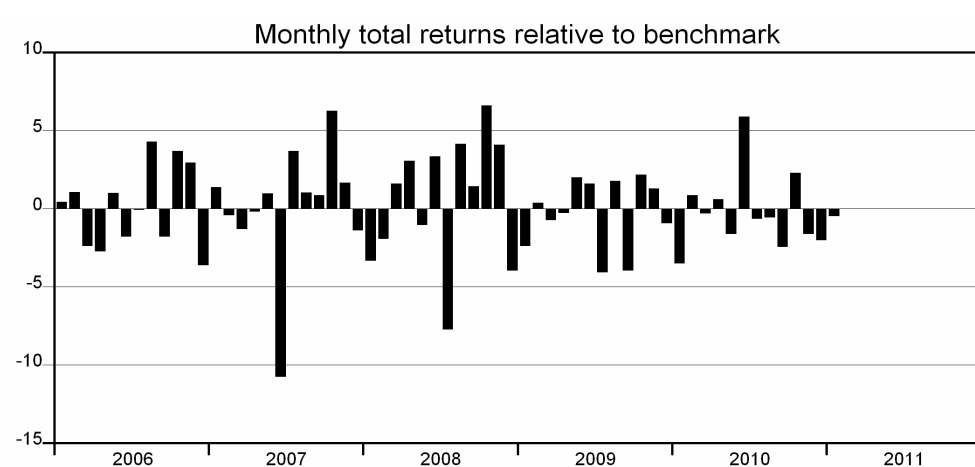


Directory

SOLVALOR 61



	■ SOLVALOR 61	▲ Rued Blass Immobilienfonds Index unweighted TR	◆ Lipper Schweiz - Real Estate Switzerland	□ SXI Real Estate Funds TR	△ UBS (CH) Property Fd-Swiss Mixed 'Sima'	◇ LA FONCIERE
60 months						
Max Gain	5.00	4.01	2.88	3.79	4.93	10.26
Max Loss	-12.27	-7.04	-3.75	-5.97	-5.64	-10.58
Max Drawdown	-12.27	-8.55	-5.96	-9.01	-13.82	-16.06
Max Rel Return	6.59		3.29	1.06	2.61	6.25
Min Rel Return	-10.79		-1.75	-0.86	-2.95	-5.75
Std Deviation ¹	10.38	7.18	4.31	6.57	8.15	10.73
Tracking Error ¹	11.03		3.55	1.41	4.65	6.89
Correlation	0.28		0.93	0.98	0.82	0.77
R ² adjusted ²	0.05		0.87	0.97	0.67	0.59
Beta ²	0.42		0.57	0.90	0.93	1.15
Bear Beta ²	0.41		0.54	0.84	0.59	1.29
Bull Beta ²	0.29		0.63	0.93	0.95	1.43
Sharpe Ratio ^{1,2}	0.41		0.78	0.59	0.46	0.56
Inform Ratio ¹	-0.01		-0.29	-0.35	-0.14	0.22
Treynor Ratio ^{1,2}	10.28		6.09	4.42	4.09	5.22
Sortino Ratio ^{1,2}	0.31		0.65	0.58	0.50	0.46
Jensens Alpha ^{1,2}	2.44		0.91	-0.05	-0.35	0.86



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¹) annualized ²) LIBOR CHF 3 Months

