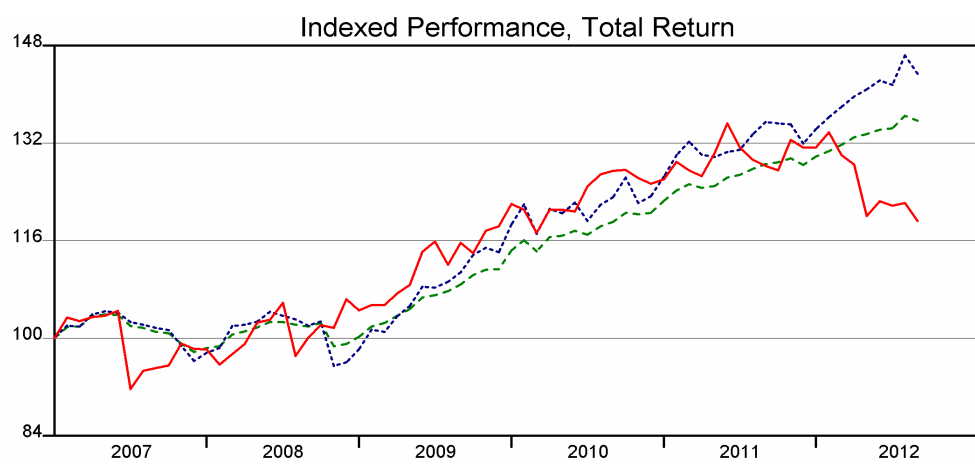
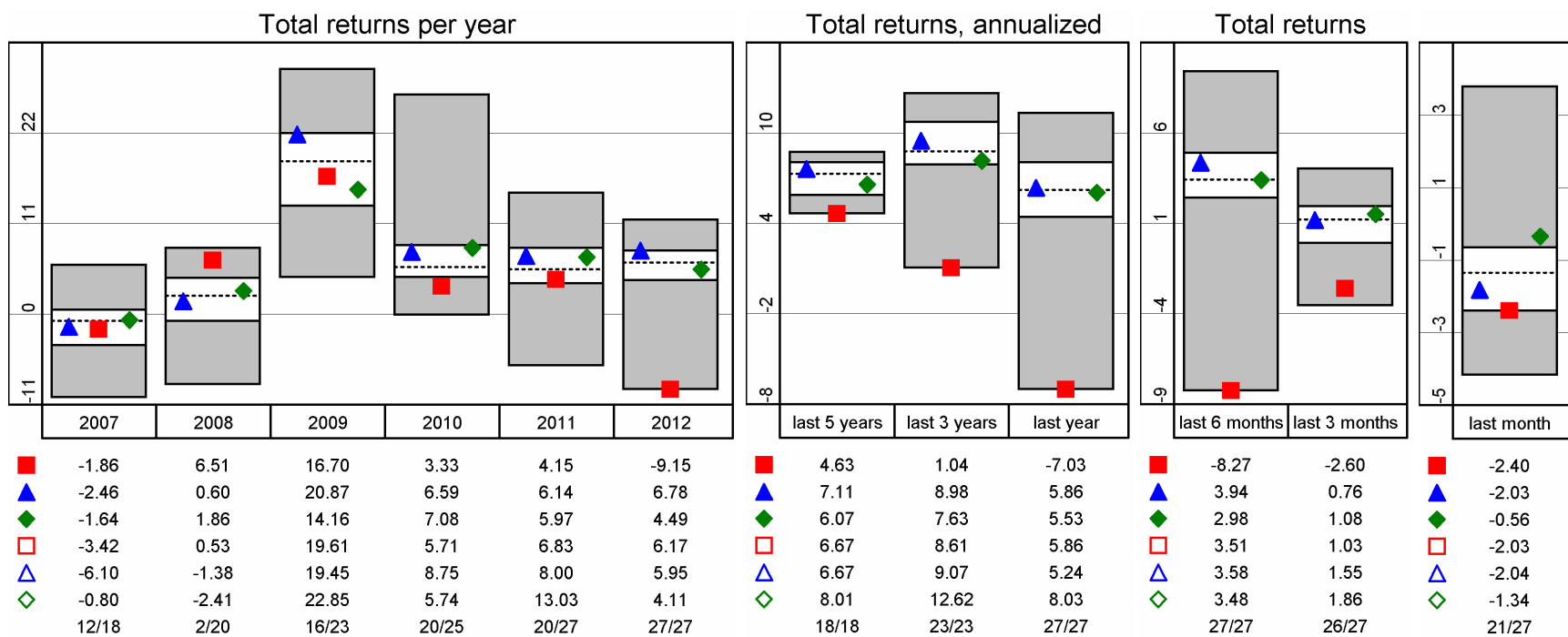
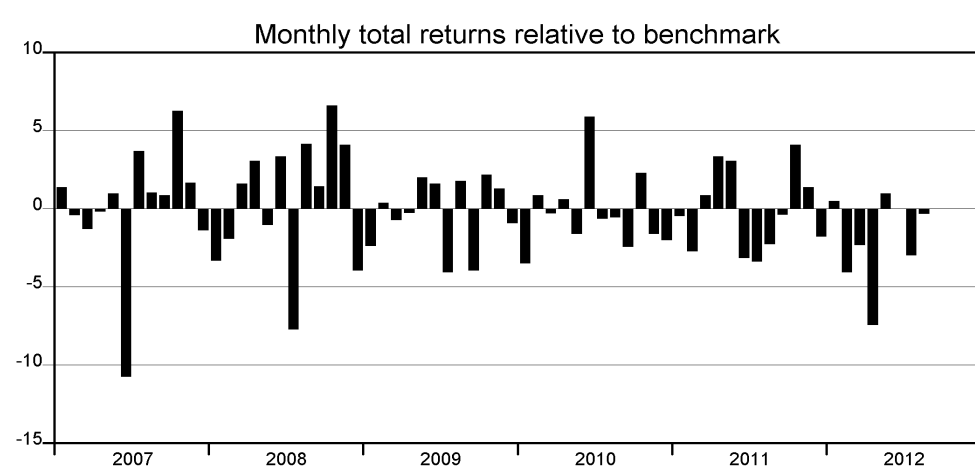


Directory

SOLVALOR 61



	■ SOLVALOR 61	▲ DB Rued Blass Immobilienfonds CH Idx unweighted TR	◆ Lipper Schweiz - Real Estate Switzerland	□ SXI Real Estate Funds TR	△ UBS (CH) Property Fd-Swiss Mixed 'Sima'	◇ LA FONCIERE
Max Gain	5.00	4.01	2.80	3.79	4.93	10.26
Max Loss	-8.26	-7.04	-3.75	-5.97	-5.64	-10.58
Max Drawdown	-11.80	-8.49	-3.89	-6.68	-9.00	-16.06
Max Rel Return	6.59		3.29	1.06	2.61	6.25
Min Rel Return	-10.79		-1.90	-0.82	-2.95	-5.75
Std Deviation ¹	8.82	7.13	3.54	6.28	7.56	10.25
Tracking Error ¹	10.45		3.92	1.32	4.35	7.02
Correlation	0.17		0.96	0.99	0.83	0.73
R ² adjusted ²	0.00		0.90	0.98	0.68	0.52
Beta ²	0.21		0.48	0.87	0.88	1.05
Bear Beta ²	0.27		0.54	0.89	0.68	1.23
Bull Beta ²	0.57		0.53	0.92	1.03	1.46
Sharpe Ratio ^{1,2}	0.41		1.37	0.87	0.73	0.66
Inform Ratio ¹	-0.22		-0.25	-0.31	-0.09	0.12
Treynor Ratio ^{1,2}	17.53		10.42	6.41	6.38	6.53
Sortino Ratio ^{1,2}	0.39		0.94	0.79	0.72	0.61
Jensens Alpha ^{1,2}	2.41		2.13	0.35	0.34	0.55



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

