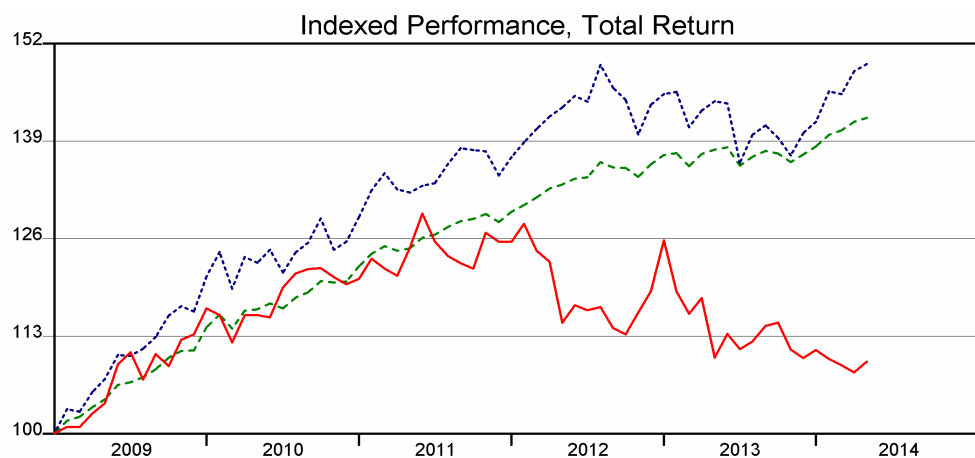
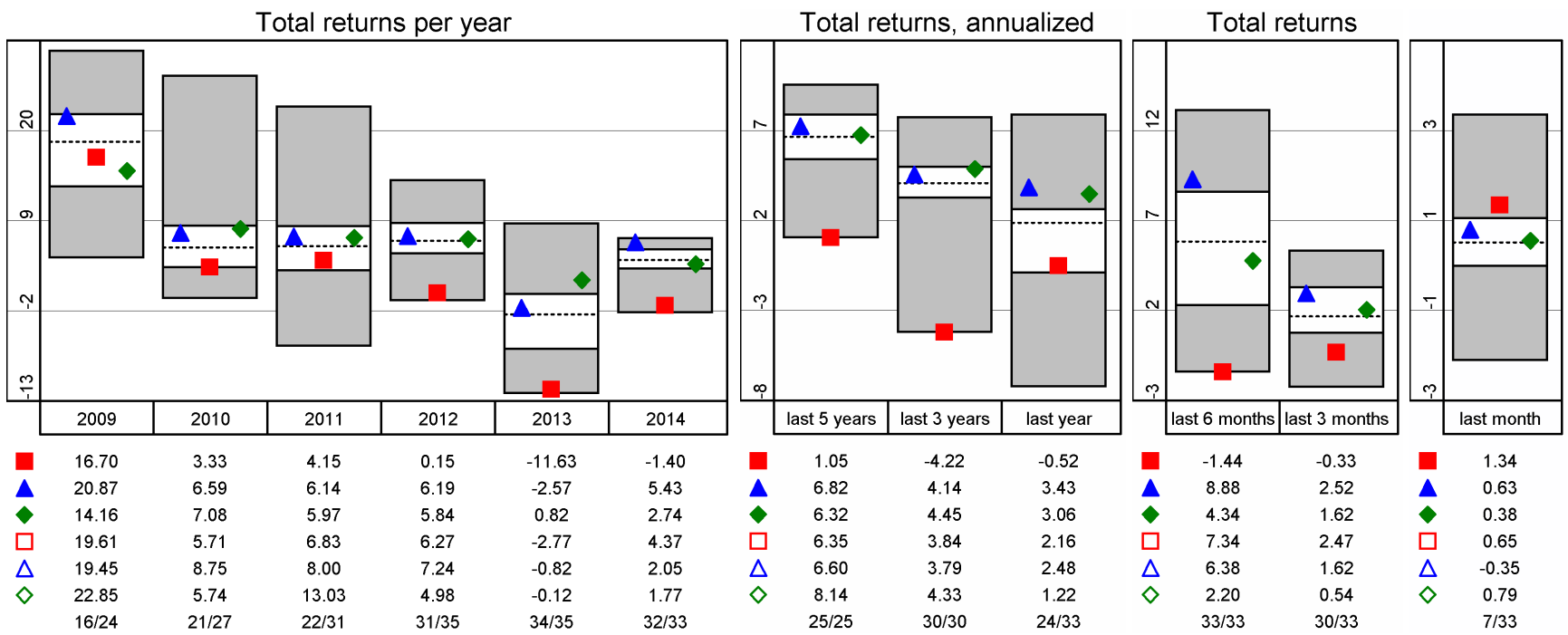
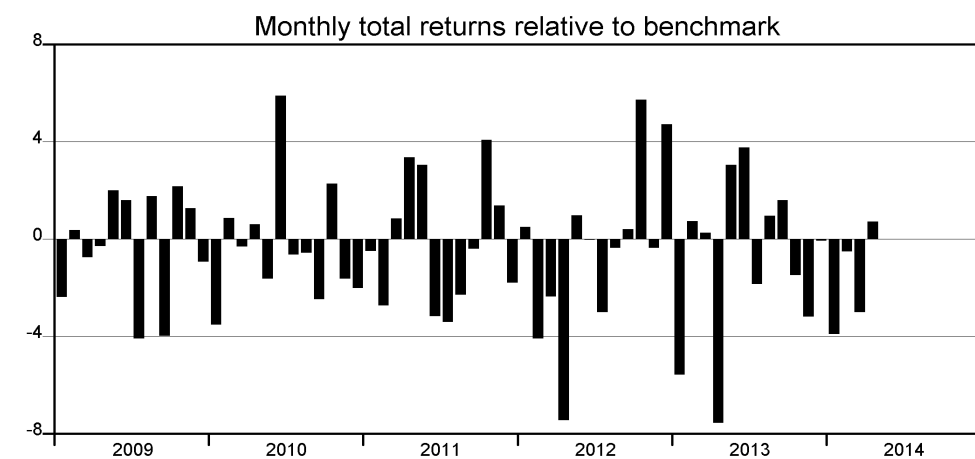


Directory

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
60 months						
Max Gain	5.70	4.01	2.80	3.79	4.30	10.26
Max Loss	-6.71	-5.54	-1.78	-4.33	-4.52	-5.88
Max Drawdown	-16.39	-8.76	-1.78	-7.28	-6.59	-5.88
Max Rel Return	5.88		3.76	1.21	2.61	6.25
Min Rel Return	-7.56		-1.90	-0.99	-2.88	-5.75
Std Deviation ¹	8.94	6.97	2.95	6.14	7.31	8.24
Tracking Error ¹	9.99		4.31	1.33	4.17	6.79
Correlation	0.24		0.95	0.99	0.83	0.60
R ² adjusted ²	0.02		0.89	0.97	0.68	0.34
Beta ²	0.30		0.40	0.87	0.87	0.70
Bear Beta ²	0.62		0.40	0.87	0.74	0.25
Bull Beta ²	1.04		0.48	0.90	0.73	1.37
Sharpe Ratio ^{1,2}	0.10		2.05	0.98	0.86	0.95
Inform Ratio ¹	-0.56		-0.11	-0.33	-0.05	0.18
Treynor Ratio ^{1,2}	3.03		15.10	6.94	7.21	11.03
Sortino Ratio ^{1,2}						
Jensens Alpha ^{1,2}	-1.04		3.43	0.41	0.64	3.19



	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
last 5 years	1.05	6.82	6.32	6.35	6.60	8.14
last 3 years	-4.22	4.14	4.45	3.84	3.79	4.33
last year	-0.52	3.43	3.06	2.16	2.48	1.22
last 6 months	-1.44	8.88	4.34	7.34	6.38	2.20
last 3 months	-0.33	2.52	1.62	2.47	1.62	0.54
last month	1.34	0.63	0.38	0.65	-0.35	0.79

1) annualized 2) LIBOR CHF 3 Months

