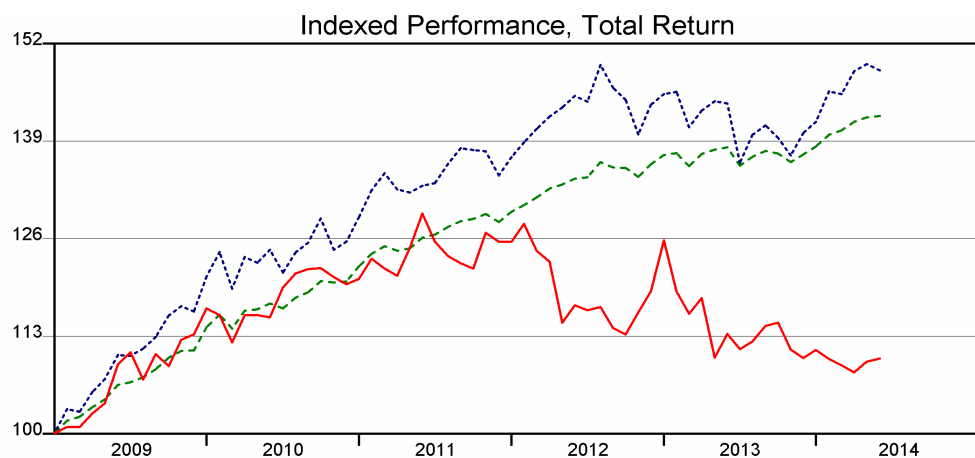
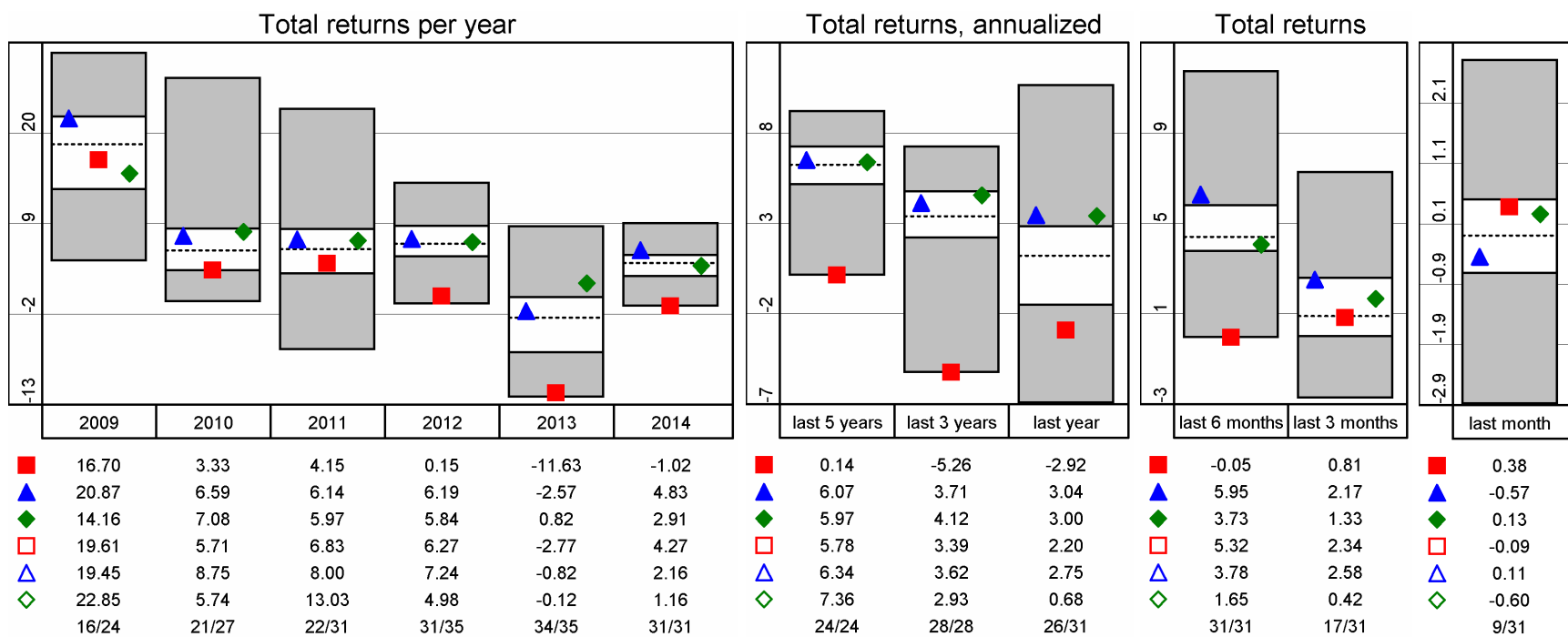
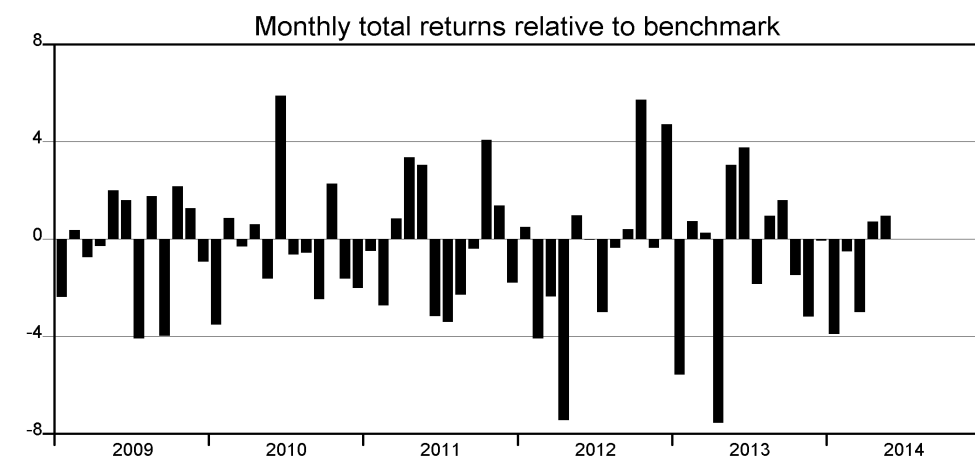


Directory

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	8.66	6.90	2.89	6.07	7.30	8.19
Tracking Error ¹	9.95		4.29	1.34	4.12	6.79
Correlation	0.21		0.95	0.99	0.83	0.60
R ² adjusted ²	0.01		0.89	0.97	0.68	0.33
Beta ²	0.26		0.39	0.87	0.88	0.69
Bear Beta ²	0.61		0.40	0.88	0.75	0.25
Bull Beta ²	0.91		0.47	0.90	0.78	1.38
Sharpe Ratio ^{1,2}	0.00		1.97	0.91	0.83	0.87
Inform Ratio ¹	-0.58		-0.02	-0.20	0.06	0.18
Treynor Ratio ^{1,2}	0.08		14.42	6.34	6.85	10.08
Sortino Ratio ^{1,2}						
Jensens Alpha ^{1,2}	-1.46		3.41	0.50	0.95	2.98



	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	0.14	6.07	5.97	5.78	6.34	7.36
last 3 years	-5.26	3.71	4.12	3.39	3.62	2.93
last year	-2.92	3.04	3.00	2.20	2.75	0.68
last 6 months	-0.05	5.95	3.73	5.32	3.78	1.65
last 3 months	0.81	2.17	1.33	2.34	2.58	0.42
last month	0.38	-0.57	0.13	-0.09	0.11	-0.60

¹) annualized ²) LIBOR CHF 3 Months

