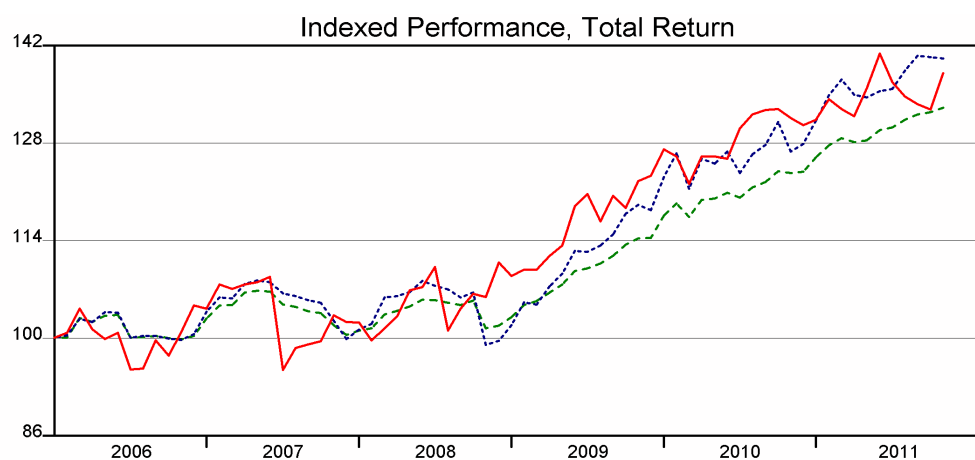
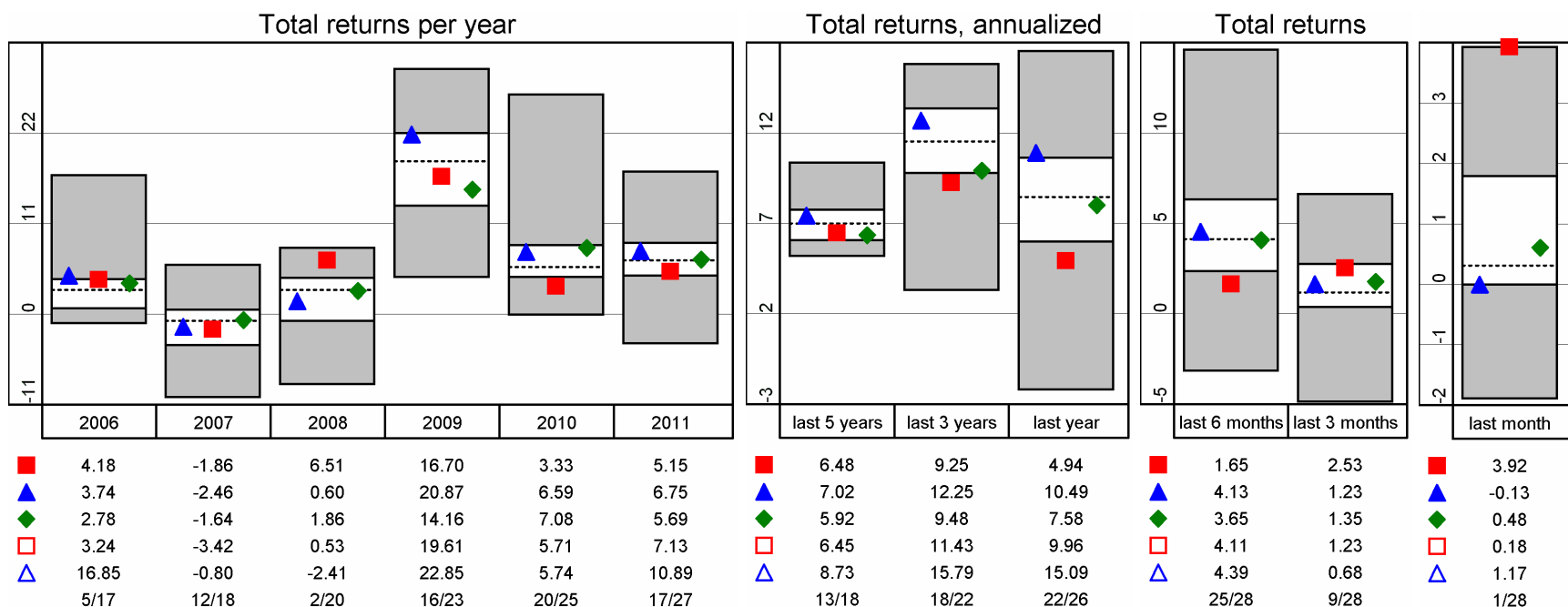
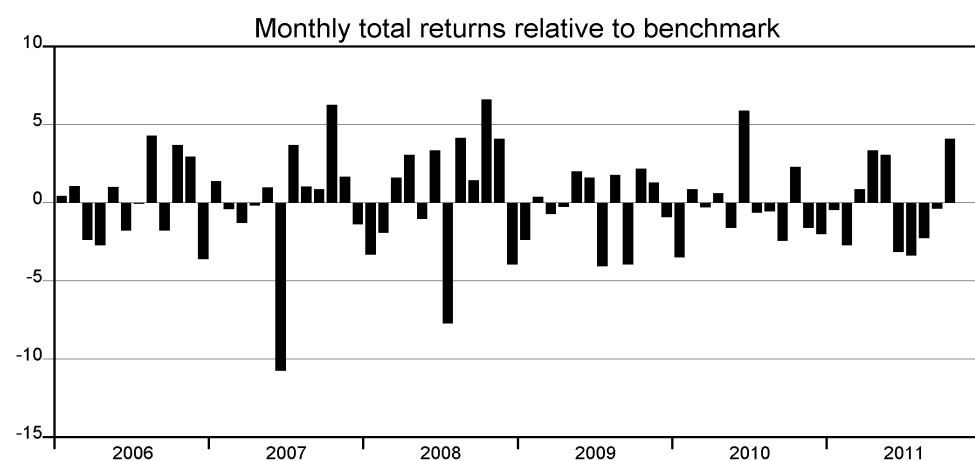


Directory

SOLVALOR 61



	■	▲	◆	□	△	◇
60 months						
Max Gain	5.00	4.01	2.80	3.79	10.26	
Max Loss	-12.27	-7.04	-3.75	-5.97	-10.58	
Max Drawdown	-12.27	-8.55	-5.96	-9.01	-16.06	
Max Rel Return	6.59		3.29	1.06	6.25	
Min Rel Return	-10.79		-1.75	-0.86	-5.75	
Std Deviation ¹	10.02	6.99	3.81	6.32	10.65	
Tracking Error ¹	11.19		3.67	1.35	7.15	
Correlation	0.20		0.94	0.98	0.75	
R ² adjusted ²	0.01		0.88	0.97	0.55	
Beta ²	0.30		0.52	0.89	1.13	
Bear Beta ²	0.32		0.52	0.86	1.27	
Bull Beta ²	0.27		0.57	0.93	1.44	
Sharpe Ratio ^{1,2}	0.49		1.14	0.78	0.66	
Inform Ratio ¹	-0.05		-0.28	-0.39	0.22	
Treynor Ratio ^{1,2}	16.56		8.68	5.63	6.32	
Sortino Ratio ^{1,2}	0.40		0.89	0.76	0.57	
Jensens Alpha ^{1,2}	3.35		1.63	0.07	0.86	



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

