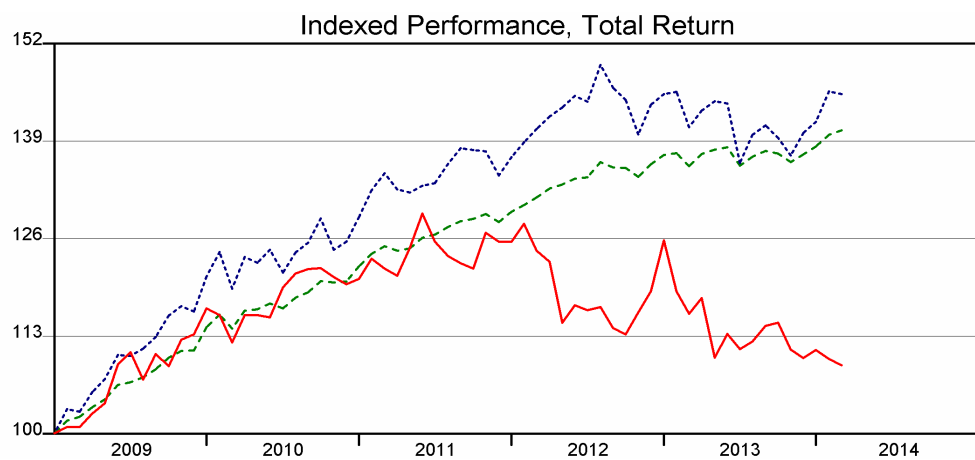
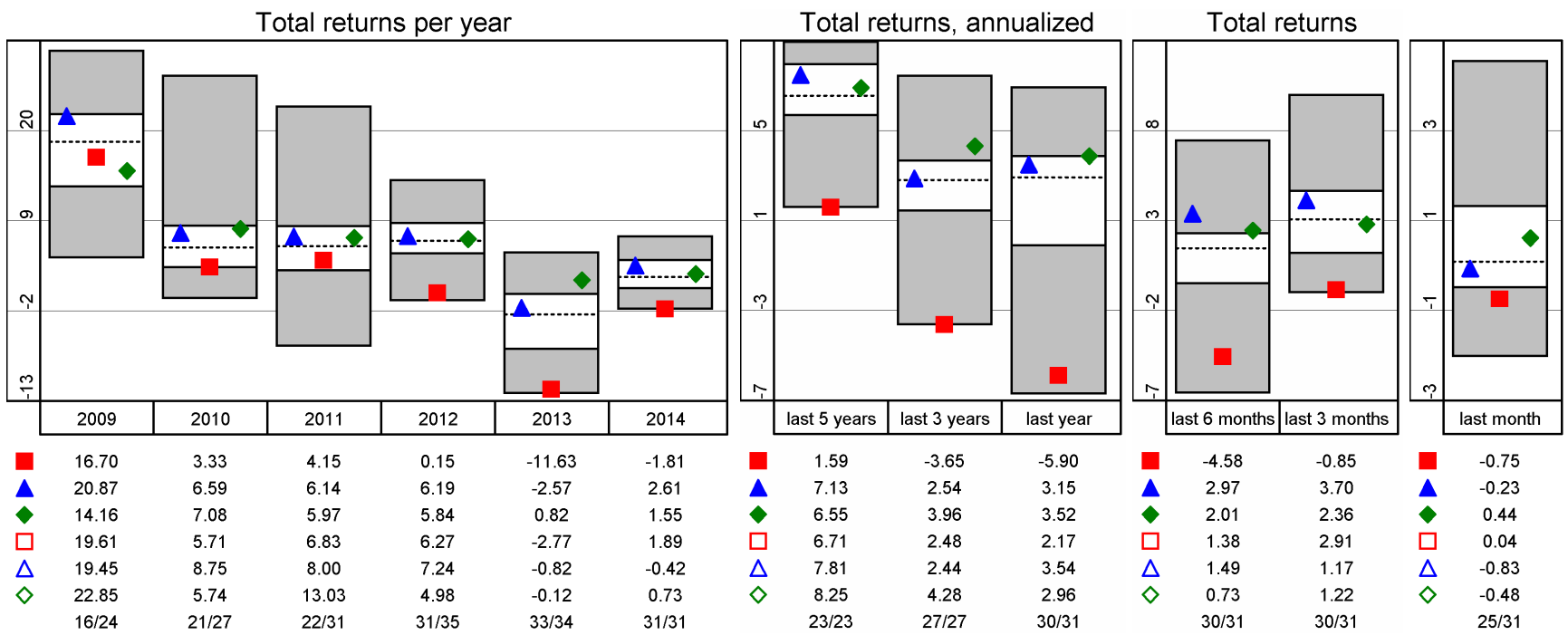
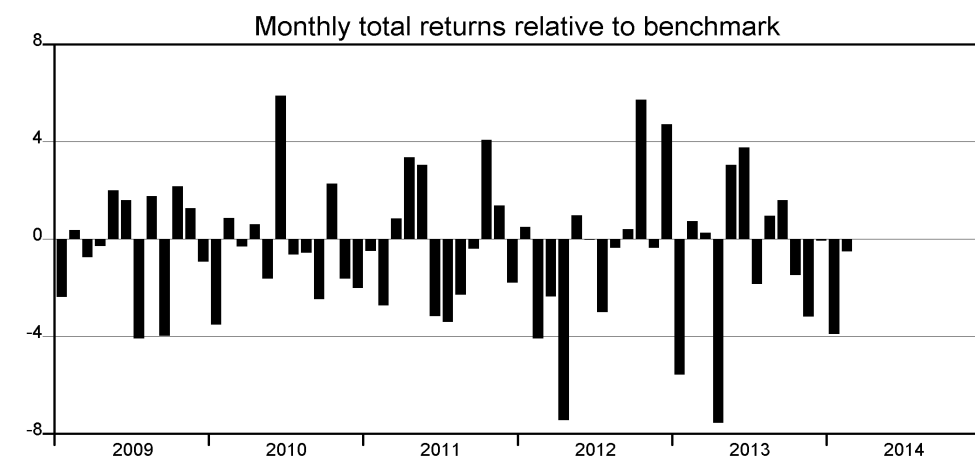


Directory

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	4.93	10.26
Max Loss	-6.71	-5.54	-1.78	-4.33	-4.52	-5.88
Max Drawdown	-15.63	-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	8.95	7.01	2.97	6.20	7.58	8.36
Tracking Error ¹	9.91		4.32	1.32	4.32	6.89
Correlation	0.25		0.95	0.99	0.83	0.60
R ² adjusted ²	0.03		0.90	0.97	0.67	0.34
Beta ²	0.32		0.40	0.87	0.89	0.70
Bear Beta ²	0.62		0.40	0.87	0.74	0.25
Bull Beta ²	1.15		0.48	0.91	0.73	1.45
Sharpe Ratio ^{1,2}	0.16		2.10	1.03	0.98	0.95
Inform Ratio ¹	-0.54		-0.13	-0.29	0.15	0.15
Treynor Ratio ^{1,2}	4.43		15.54	7.29	8.28	11.08
Sortino Ratio ^{1,2}						
Jensens Alpha ^{1,2}	-0.75		3.51	0.48	1.37	3.05



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

