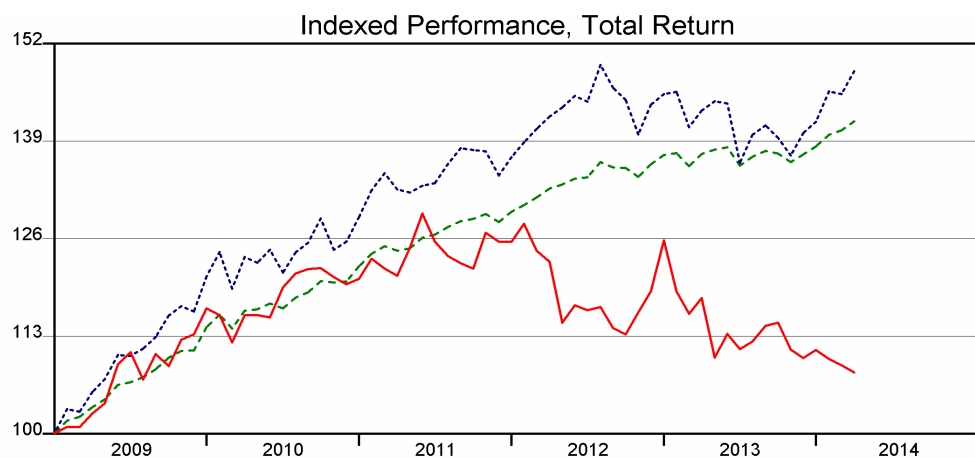
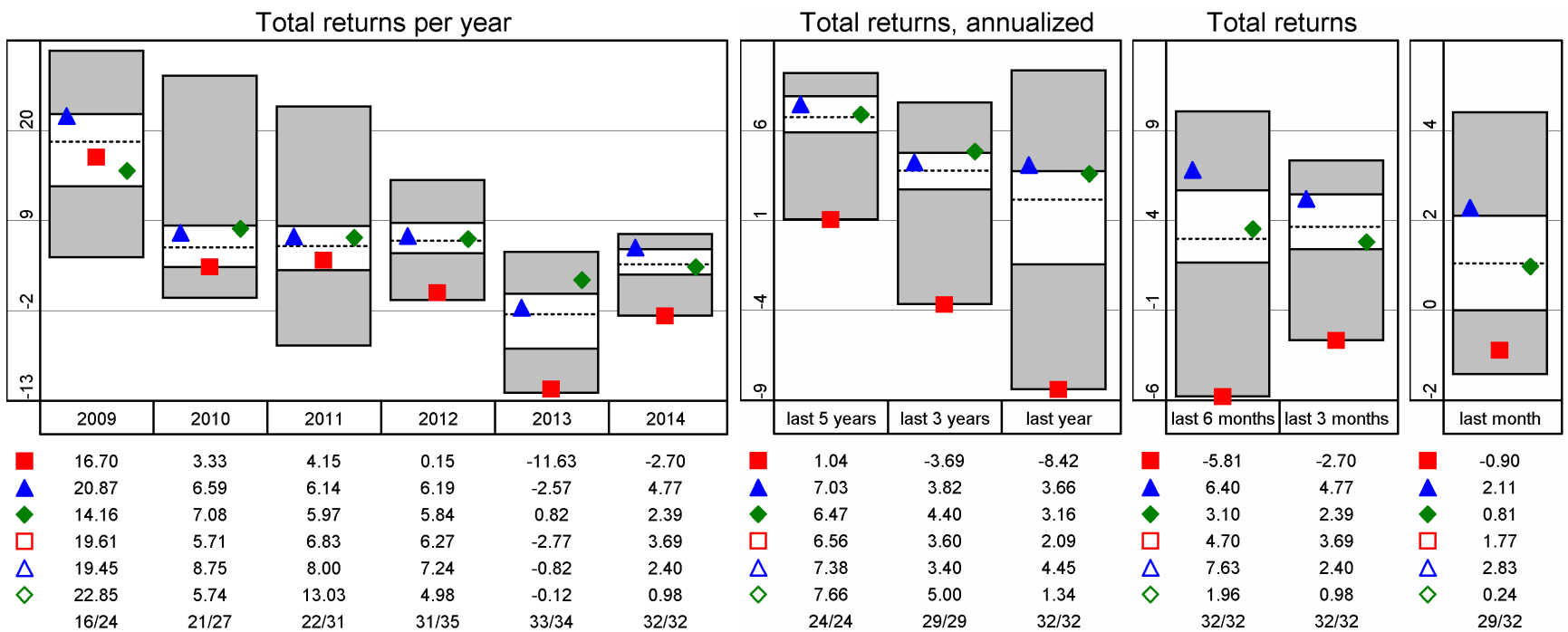
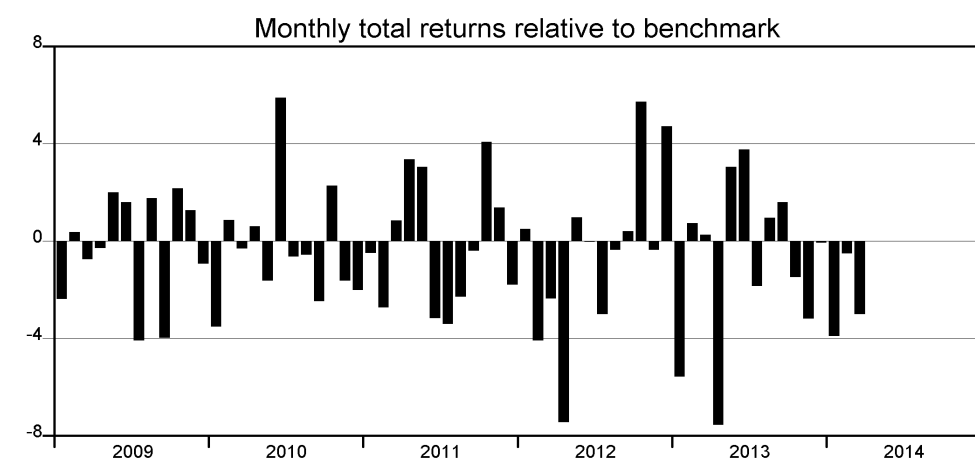


Directory

SOLVALOR 61



60 months	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	5.70	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	6.99	2.96	6.16	7.40	8.30
Tracking Error ¹	9.97		4.32	1.33	4.21	6.94
Correlation	0.24		0.95	0.99	0.83	0.59
R ² adjusted ²	0.02		0.89	0.97	0.68	0.32
Beta ²	0.31		0.40	0.87	0.88	0.69
Bear Beta ²	0.62		0.40	0.87	0.74	0.25
Bull Beta ²	1.12		0.48	0.90	0.68	1.42
Sharpe Ratio ^{1,2}	0.10		2.09	1.01	0.94	0.89
Inform Ratio ¹	-0.58		-0.12	-0.33	0.08	0.08
Treynor Ratio ^{1,2}	2.96		15.41	7.16	7.96	10.56
Sortino Ratio ^{1,2}						
Jensens Alpha ^{1,2}	-1.13		3.48	0.43	1.14	2.67



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¹) annualized ²) LIBOR CHF 3 Months

