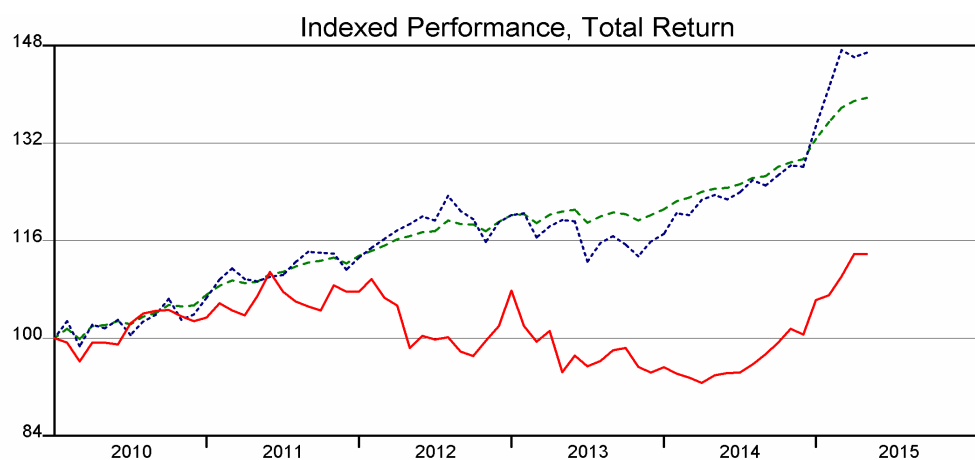
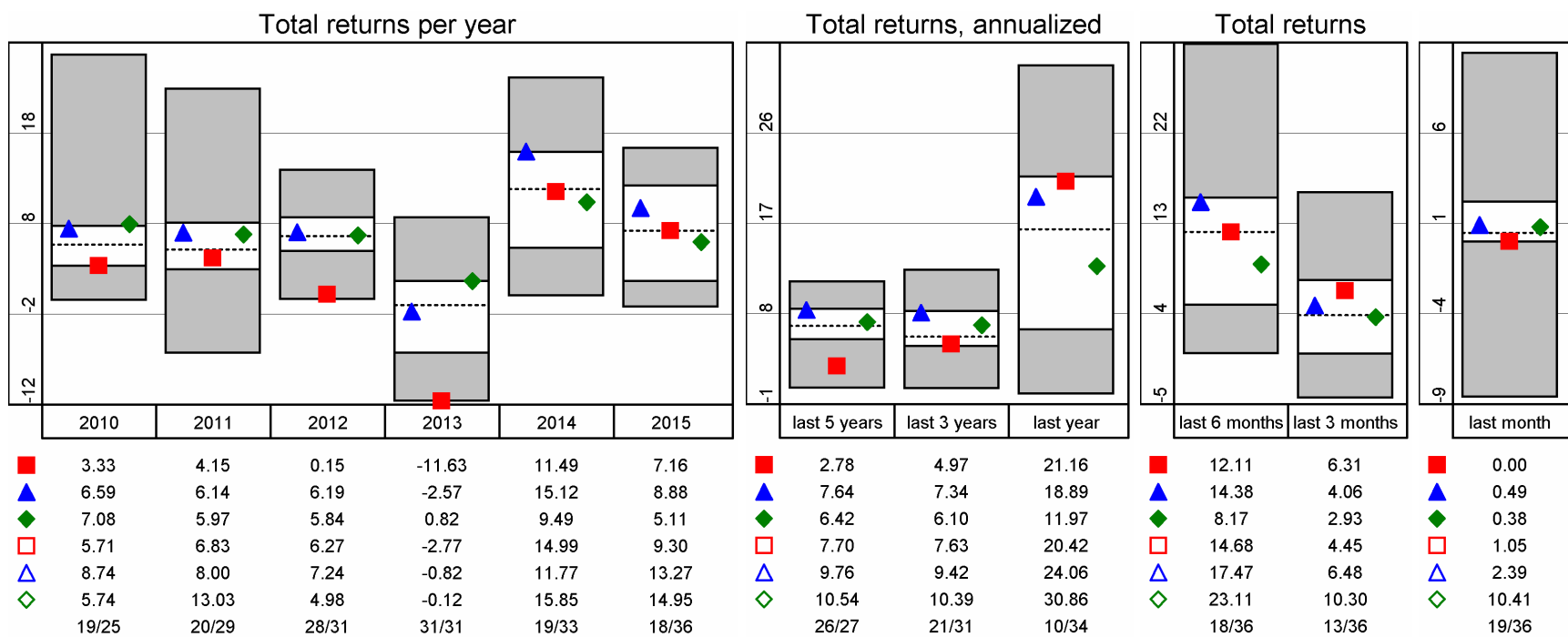
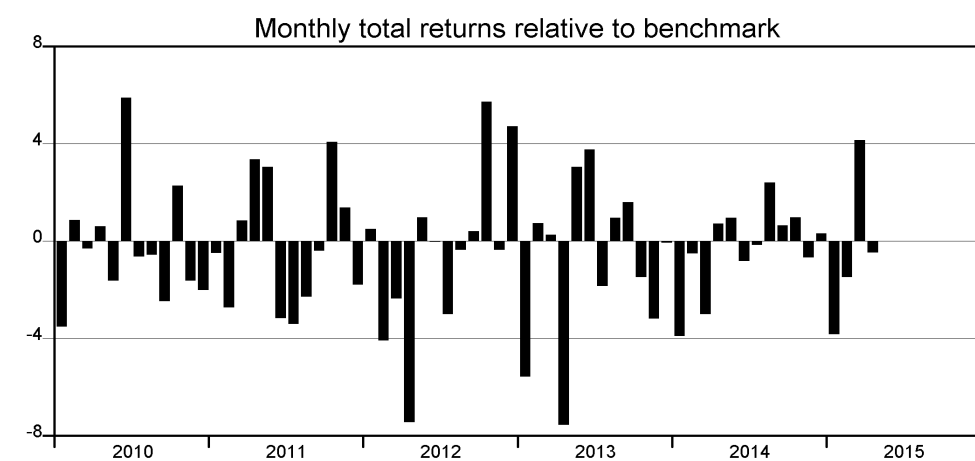


Directory

SOLVALOR 61



	■	▲	◆	□	△	◇
60 months						
Max Gain	5.70	5.25	2.54	4.88	6.38	10.41
Max Loss	-6.71	-5.54	-1.78	-4.33	-4.52	-2.57
Max Drawdown	-16.39	-8.76	-1.78	-7.28	-6.59	-4.30
Max Rel Return	5.88		3.76	1.21	2.61	9.92
Min Rel Return	-7.56		-2.71	-0.99	-2.42	-2.64
Std Deviation ¹	8.61	6.97	2.68	6.19	7.74	7.27
Tracking Error ¹	9.81		4.53	1.38	3.80	6.99
Correlation	0.22		0.94	0.98	0.87	0.51
R ² adjusted ²	0.02		0.89	0.97	0.75	0.23
Beta ²	0.28		0.36	0.87	0.96	0.52
Bear Beta ²	0.52		0.40	0.88	0.86	0.46
Bull Beta ²	0.90		0.40	0.90	0.95	0.44
Sharpe Ratio ^{1,2}	0.31		2.30	1.19	1.20	1.40
Inform Ratio ¹	-0.47		-0.25	0.04	0.51	0.38
Treynor Ratio ^{1,2}	9.63		17.00	8.41	9.59	19.28
Sortino Ratio ^{1,2}						
Jensens Alpha ^{1,2}	0.65		3.52	0.98	2.22	6.19



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

