

# LINGOHR-SYSTEMATIC-LBB-INVEST DE0009774794

## Investment Summary

Data as of  
28.02.2011

Currency  
EUR

Benchmark 1  
MSCI World NR USD

Benchmark 2  
MSCI World Value NR USD

### Trailing Return

	Total Return %	+/- BM1	+/- BM2	Cat % Rank
1 Mo	0,60	-2,14	-2,55	84
3 Mo	6,40	-0,69	-2,99	40
6 Mo	16,81	0,81	1,55	16
YTD	0,23	-2,57	-4,17	71
1 Yr	21,37	1,14	2,31	15
3 Yr	1,84	-1,11	-0,30	31
5 Yr	1,10	1,35	2,33	16
10 Yr	4,38	4,91	4,70	5
15 Yr	—	—	—	—

### Ratings as of 28.02.2011

	Overall	3 Year	5 Year	10 Year
Rating	3★	2★	3★	4★
Risk	—	10,25	7,30	5,36
Return	—	-3,44	0,88	5,85
# Investments Rated	584	584	378	148

### Risk/Reward

Versus Benchmark 1	3 Year	5 Year	10 Year
Alpha	0,54	2,07	4,99
Beta	1,31	1,30	1,22
R-Squared	93,43	92,64	89,09
Tracking Error	11,29	9,37	8,20
Information Ratio	-0,10	0,14	0,60
Excess Return	-1,11	1,35	4,91

Miscellaneous	3 Year	5 Year	10 Year
Standard Deviation	25,14	20,95	18,97
Sharpe Ratio	-0,07	0,09	0,33
Sortino Ratio	-0,08	0,10	0,39

### Manager Information

Michael Becker. Since 12.2010.

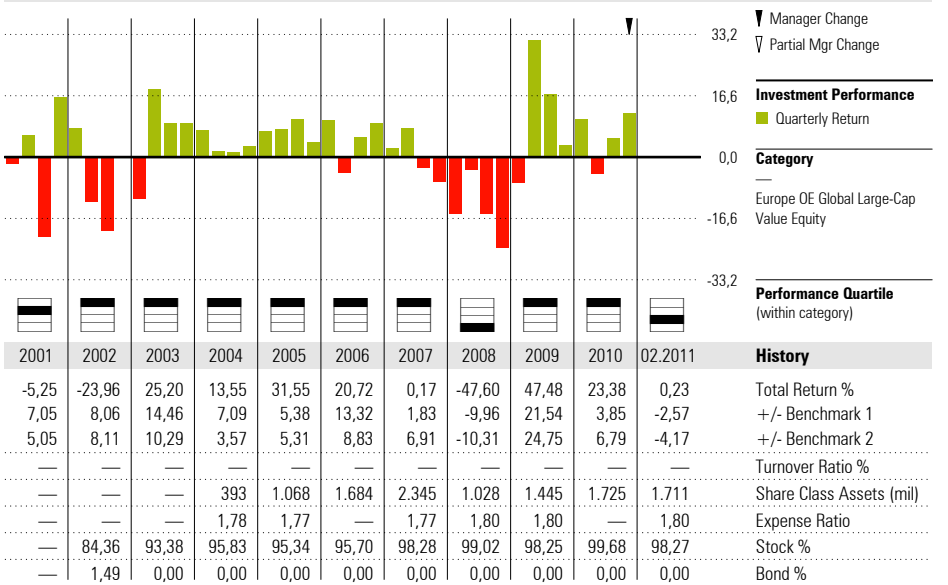
### Investment Strategy

N/A

### Operations

Minimum Initial Investment	500
Inception Date	01.10.1996
Management Fees	Actual: 1,65% Max: 1,65%
Sales Fees	5F
Firm Name	Landesbank Berlin Investmen...
Telephone	+493024564500
Web Address	www.lbb-invest.de

### Performance



### Holding Analysis as of 28.02.2011

	Net %	#
Cash	1,6	—
Stock	98,3	194
Bond	0,0	0
Other	0,1	—
<b>Total</b>	<b>100,0</b>	<b>197</b>

### Equity Style %

Market Cap	%
Giant	26,7
Large	33,3
Mid	36,6
Small	3,4
Micro	0,0
Avg Market Cap (mil)	9.675,5

Value Factors	%	Growth Factors	%
Price/Earnings	10,68	LT Earn Gr	4,36
Price/Book	1,29	Hist Earn Gr	-15,88
Price/Sales	0,69	Book Val Gr	4,05
Price/Cash Flow	5,10	Sales Gr	-1,41
Dividend Yield	3,30	Cash Flow Gr	-3,41

### Fixed Income Style

	High	Med	Low
Avg Eff Duration	—	—	—
Avg Eff Maturity	—	—	—
Avg Credit Quality	—	—	—
Avg Wtd Coupon	—	—	—
Avg Wtd Price	—	—	—

Credit Rating Breakdown	%	Maturity Breakdown	%
AAA	—	1-3	—
AA	—	3-5	—
A	—	5-7	—
BBB	—	7-10	—
BB	—	10-15	—
B or below B	—	15-20	—
Not Rated	—	20-30	—
		30+	—

Top Holdings as of 28.02.2011	Style	Mkt Cap EUR (mil)	% Mkt Val
Swiss Life Holding	Box	5.274	0,98
B&oise-Holding	Box	5.099	0,89
Meyer Burger Techn	Box	1.565	0,86
Software AG	Box	4.574	0,85
STMicroelectronics NV	Box	11.333	0,85
Hannover Rueckversicherun...	Box	7.028	0,83
Aryzta AG	Box	3.791	0,83
Zurich Financial Services AG	Box	42.098	0,82
Statoil ASA	Box	83.914	0,81
Merck KGaA	Box	19.671	0,80
Roche Holding AG	Box	130.018	0,80
Swisscom AG	Box	22.860	0,79
Delta Lloyd N.V	Box	4.007	0,79
Muenchener Rueckver AG	Box	31.485	0,78
UPM-Kymmene Corporation	Box	10.335	0,78
Novartis AG	Box	128.334	0,76
ThyssenKrupp AG	Box	19.326	0,76
Boliden AB	Box	5.842	0,76
H.Lundbeck A/S	Box	4.487	0,76
Basf SE	Box	—	0,75
Top 20 holdings			16,3

Top 3 Equity Sectors	%	Rel BM1%	Rel BM2%
Industrial Materials	25,18	—	—
Financial Services	16,22	—	—
Consumer Goods	11,28	—	—

Top 3 Fixed Income Sectors	%	Rel BM1%	Rel BM2%
Asset-backed	—	—	—
Cash	—	—	—
Convertible	—	—	—