Directory

SOLVALOR 61

Latest date	31.08.2013
Currency	CHF

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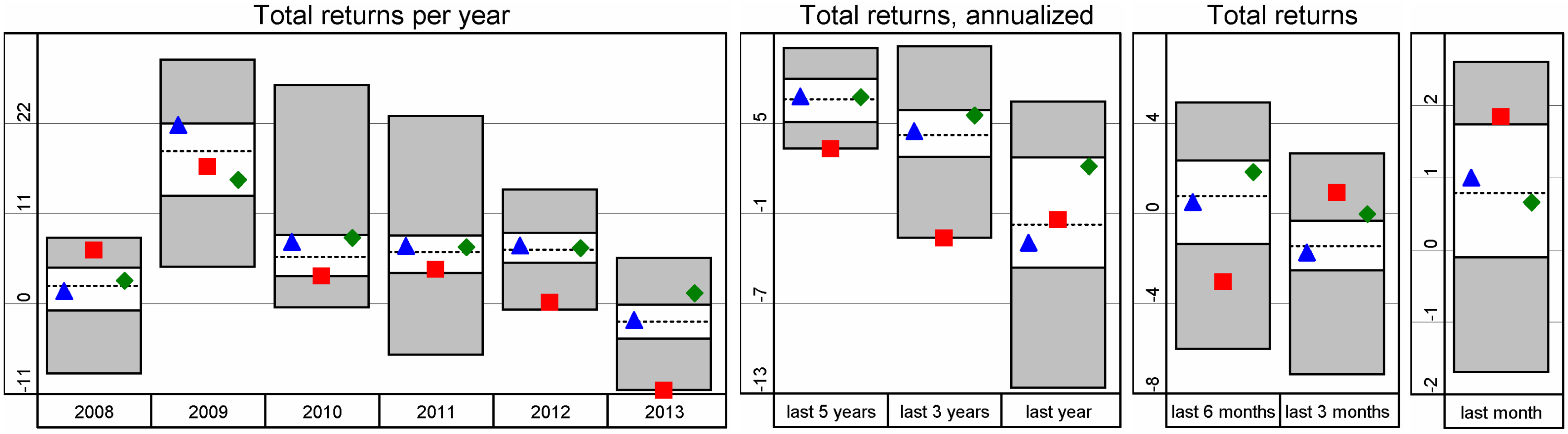
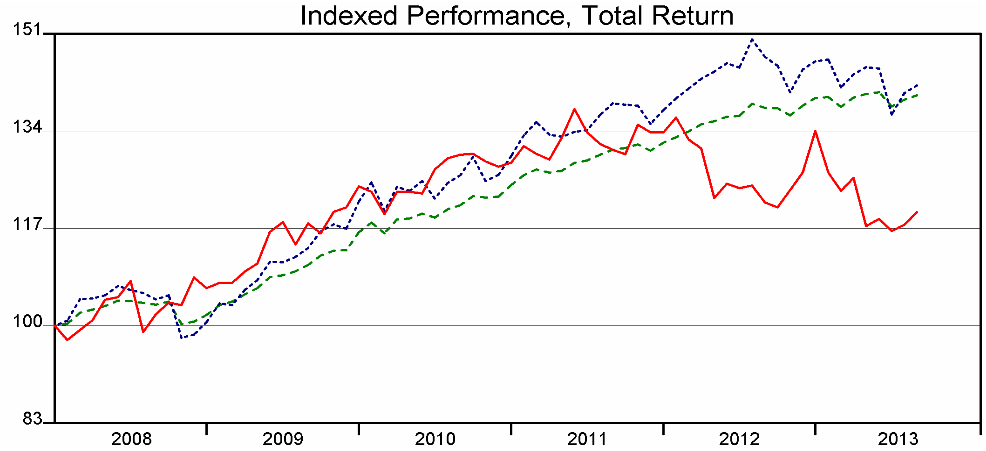
Valoren	278545
ISIN	CH0002785456

Total returns per year — Total returns, annualized — Total returns



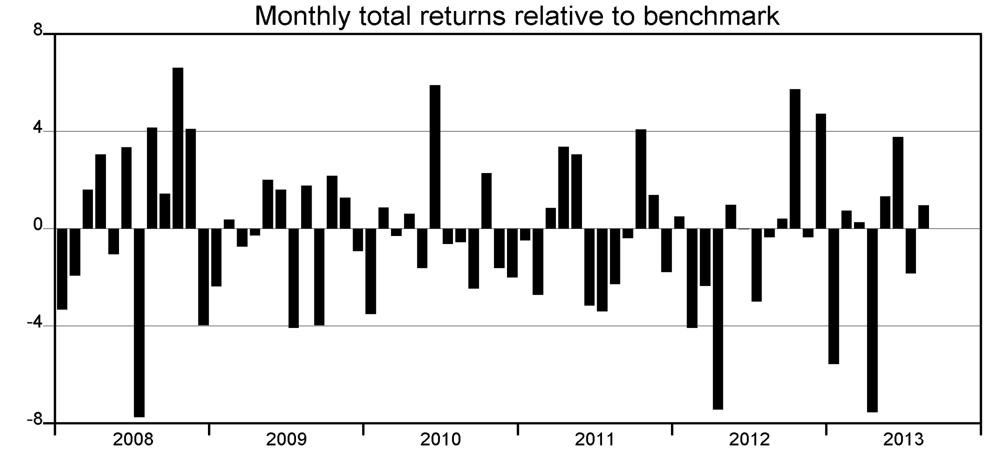
	2008	2009	2010	2011	2012	2013	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	6.51	16.70	3.33	4.15	0.15	-10.59	3.28	-2.66	-1.43	-3.03	0.93	1.84
▲	0.60	20.87	6.59	6.14	6.19	-2.91	6.29	3.97	-3.45	0.17	-2.06	0.90
◆	1.86	14.16	7.08	5.97	5.84	0.38	6.23	5.02	1.62	1.49	-0.36	0.55
□	0.53	19.61	5.71	6.83	6.27	-2.28	6.38	4.21	-2.18	0.78	-1.49	1.10
△	-1.38	19.45	8.75	8.00	7.24	-2.68	7.18	5.14	-1.50	2.02	-1.31	2.07
◇	-2.41	22.85	5.74	13.03	4.98	-0.12	7.93	6.90	0.71	2.21	-0.48	-1.42
	2/21	16/24	21/27	23/32	28/34	31/31	22/22	26/26	12/30	28/31	3/31	5/31

Indexed Performance, Total Return



- ■ 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

Monthly total returns relative to benchmark



60 months	■	▲	◆	□	△	◇
Max Gain	5.70	4.01	2.80	3.79	4.93	10.26
Max Loss	-6.71	-7.04	-3.75	-5.97	-5.64	-10.58
Max Drawdown	-15.40	-8.76	-3.75	-6.92	-7.89	-11.74
Max Rel Return	6.59		3.76	1.21	2.61	6.25
Min Rel Return	-7.77		-1.90	-0.91	-2.95	-5.75
Std Deviation [1]	9.01	7.73	3.51	6.77	8.19	10.06
Tracking Error [1]	10.48		4.54	1.38	4.33	7.18
Correlation	0.23		0.96	0.99	0.85	0.70
R^2 adjusted [2]	0.02		0.91	0.98	0.72	0.48
Beta [2]	0.27		0.44	0.87	0.90	0.91
Bear Beta [2]	0.40		0.50	0.87	0.75	0.91
Bull Beta [2]	0.88		0.50	0.91	0.88	1.46
Sharpe Ratio [1, 2]	0.32		1.61	0.86	0.80	0.72
Inform Ratio [1]	-0.27		-0.01	0.06	0.19	0.21
Treynor Ratio [1, 2]	10.81		13.15	6.76	7.35	7.99
Sortino Ratio [1, 2]						
Jensens Alpha [1, 2]	1.35		3.21	0.85	1.42	2.02

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years