# Directory

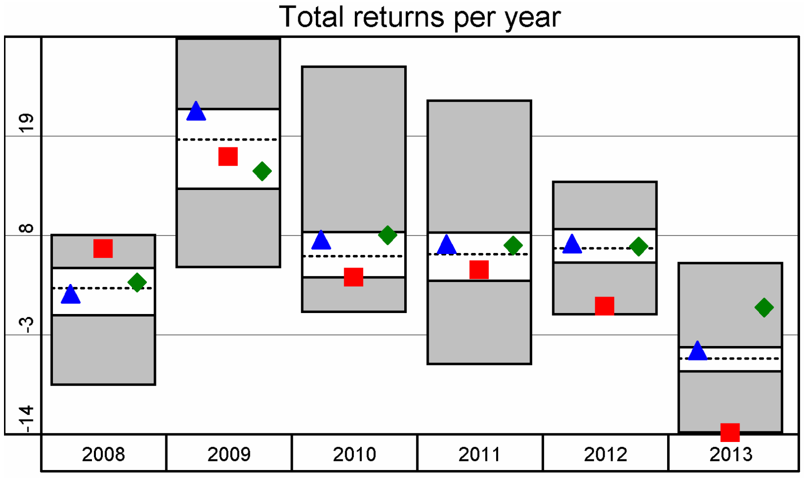
SOLVALOR 61

| Latest date | 31.10.2013 |
|---|---|
| Currency | CHF |

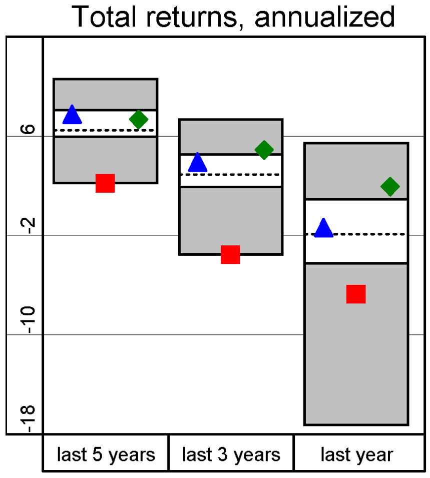
# SOLVALOR 61

| Valoren | 278545 |
|---|---|
| ISIN | CH0002785456 |

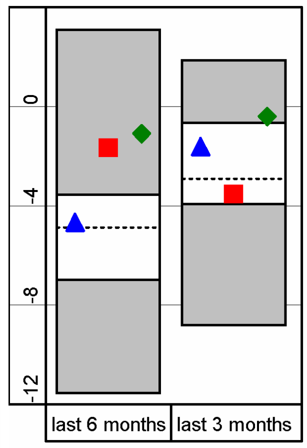
## Total returns per year

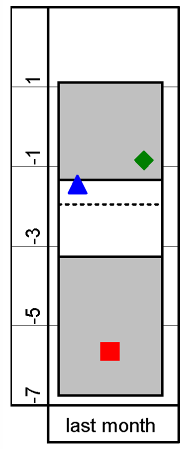



## Total returns, annualized



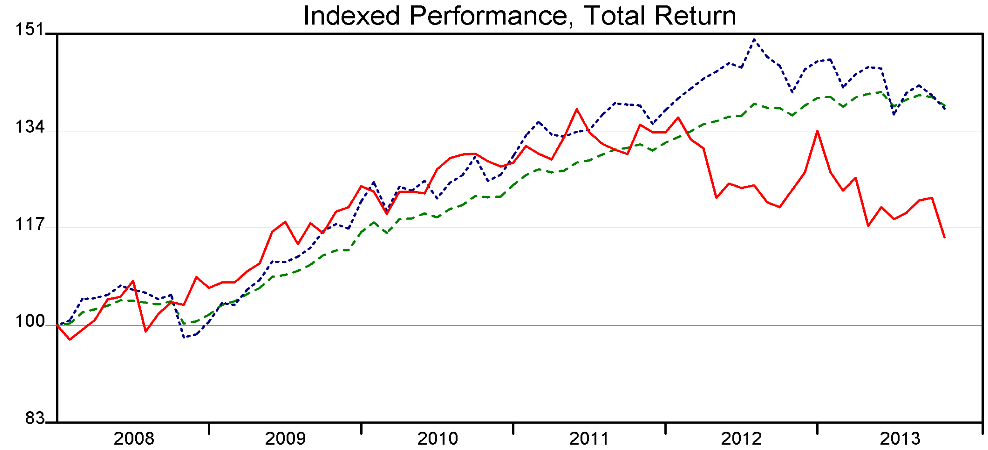

## Total returns



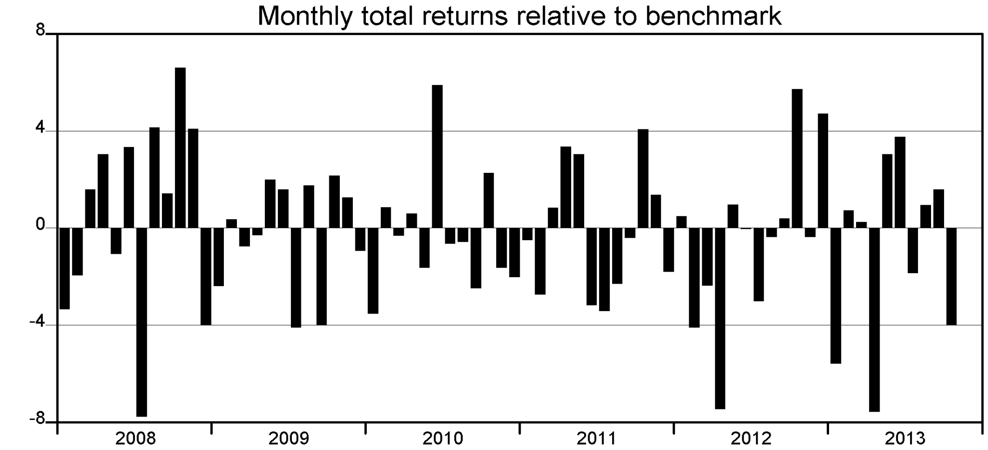

| | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | last 5 years | last 3 years | last year | last 6 months | last 3 months | last month |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ■ | 6.51 | 16.70 | 3.33 | 4.15 | 0.15 | -13.87 | 2.18 | -3.57 | -6.75 | -1.68 | -3.54 | -5.66 |
| ▲ | 0.60 | 20.87 | 6.59 | 6.14 | 6.19 | -5.65 | 7.10 | 3.25 | -2.03 | -5.00 | -1.95 | -1.66 |
| ◆ | 1.86 | 14.16 | 7.08 | 5.97 | 5.84 | -0.92 | 6.65 | 4.19 | 1.27 | -1.43 | -0.75 | -1.06 |
| □ | 0.53 | 19.61 | 5.71 | 6.83 | 6.27 | -5.46 | 6.75 | 3.28 | -1.54 | -4.83 | -2.20 | -1.82 |
| △ | -1.38 | 19.45 | 8.75 | 8.00 | 7.24 | -4.86 | 7.37 | 4.71 | 0.85 | -3.67 | -0.22 | 0.82 |
| ◇ | -2.41 | 22.85 | 5.74 | 13.03 | 4.98 | -0.54 | 10.56 | 6.99 | 3.40 | -0.95 | -1.83 | 0.54 |
| | 2/21 | 16/24 | 21/27 | 22/31 | 28/34 | 31/31 | 22/22 | 25/25 | 28/31 | 6/31 | 23/31 | 29/31 |

## 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 | -5.54 | -1.78 | -4.33 | -4.52 | -5.88 |
| Max Drawdown | -16.25 | -8.76 | -1.78 | -7.28 | -6.59 | -5.88 |
| 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] | 9.42 | 7.04 | 3.04 | 6.26 | 7.80 | 8.65 |
| Tracking Error [1] | 10.20 | | 4.29 | 1.27 | 4.41 | 6.93 |
| Correlation | 0.27 | | 0.95 | 0.99 | 0.83 | 0.62 |
| $R^2$ adjusted [2] | 0.04 | | 0.90 | 0.98 | 0.67 | 0.36 |
| Beta [2] | 0.35 | | 0.41 | 0.88 | 0.92 | 0.74 |
| Bear Beta [2] | 0.65 | | 0.40 | 0.87 | 0.72 | 0.30 |
| Bull Beta [2] | 0.98 | | 0.50 | 0.93 | 0.95 | 1.41 |
| Sharpe Ratio [1, 2] | 0.20 | | 2.06 | 1.01 | 0.88 | 1.16 |
| Inform Ratio [1] | -0.46 | | -0.10 | -0.25 | 0.06 | 0.46 |
| Treynor Ratio [1, 2] | 5.52 | | 15.29 | 7.20 | 7.51 | 13.27 |
| Sortino Ratio [1, 2] | | | | | | |
| Jensens Alpha [1, 2] | -0.39 | | 3.52 | 0.49 | 0.80 | 4.91 |

1) annualized 2) LIBOR CHF 3 Months

## Risk & return over 3 years