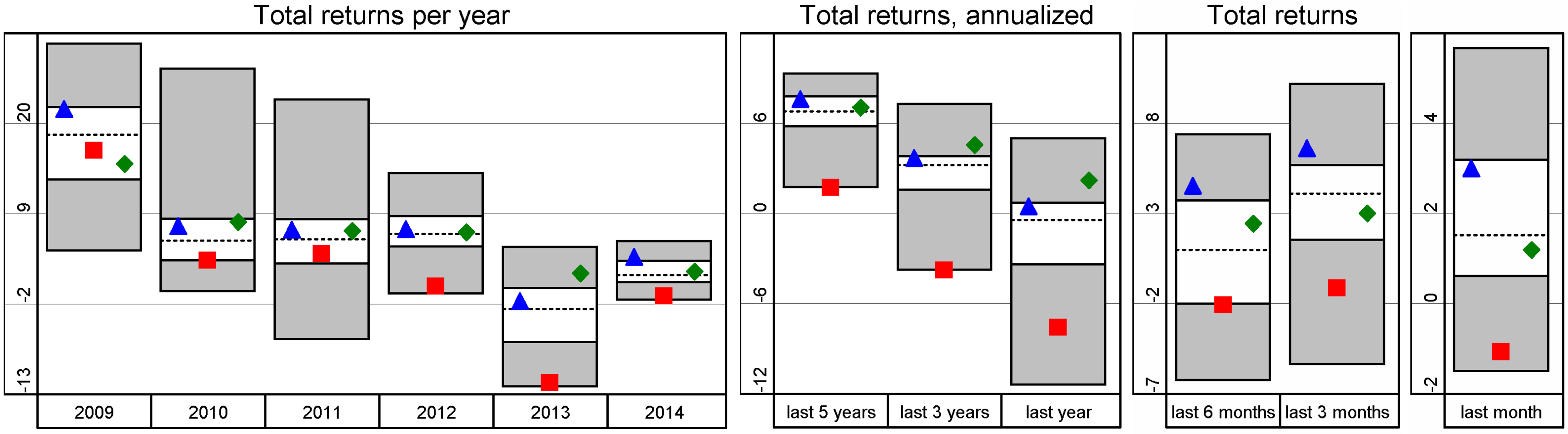
Directory

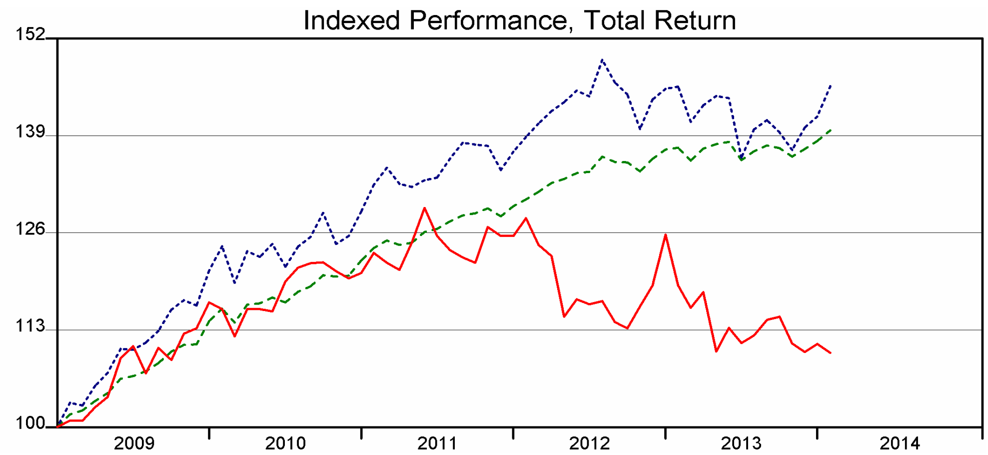
SOLVALOR 61

Latest date	31.01.2014	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

SOLVALOR 61



	2009	2010	2011	2012	2013	2014	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	16.70	3.33	4.15	0.15	-11.63	-1.07	1.74	-3.75	-7.59	-2.09	-1.12	-1.07
▲	20.87	6.59	6.14	6.19	-2.57	2.84	7.10	3.20	0.00	4.13	6.21	2.84
◆	14.16	7.08	5.97	5.84	0.82	1.02	6.55	4.06	1.71	2.03	2.59	1.02
□	19.61	5.71	6.83	6.27	-2.77	1.85	6.68	3.02	-1.06	2.45	4.76	1.85
△	19.45	8.75	8.00	7.24	-0.82	0.42	7.68	3.80	-0.30	4.46	4.68	0.42
◇	22.85	5.74	13.03	4.98	-0.12	1.22	8.65	4.99	0.80	-0.21	1.65	1.22
	16/24	21/27	22/31	30/35	32/33	30/31	23/23	27/27	27/31	26/31	28/31	30/31



- ■ 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

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	-14.99	-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	7.01	2.97	6.20	7.61	8.35
Tracking Error 1	9.91		4.33	1.32	4.34	6.93
Correlation	0.25		0.95	0.99	0.83	0.60
R^2 adjusted 2	0.03		0.89	0.97	0.67	0.33
Beta 2	0.32		0.40	0.87	0.89	0.70
Bear Beta 2	0.65		0.40	0.87	0.72	0.30
Bull Beta 2	1.15		0.48	0.91	0.73	1.45
Sharpe Ratio 1, 2	0.18		2.10	1.02	0.95	0.99
Inform Ratio 1	-0.52		-0.12	-0.30	0.12	0.21
Treynor Ratio 1, 2	4.91		15.58	7.25	8.11	11.71
Sortino Ratio 1, 2						
Jensens Alpha 1, 2	-0.58		3.53	0.47	1.25	3.48

1) annualized 2) LIBOR CHF 3 Months