Directory

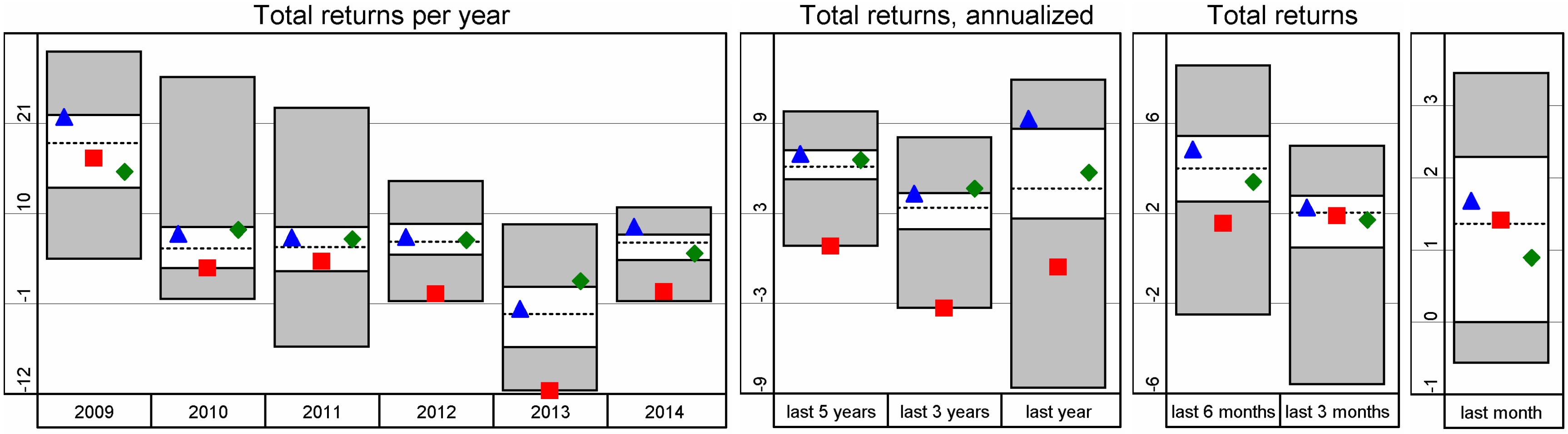
SOLVALOR 61

Latest date	31.07.2014
Currency	CHF

SOLVALOR 61

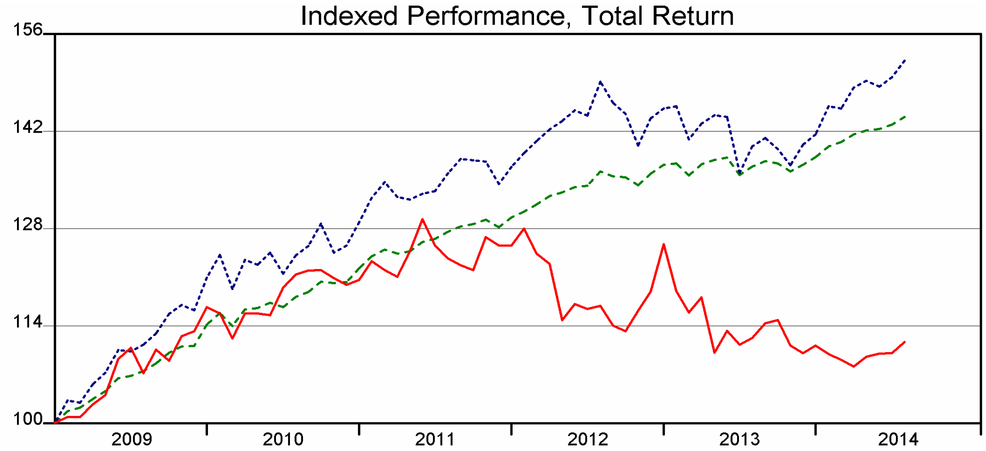
Valoren	278545
ISIN	CH0002785456

Total returns per year / Total returns, annualized / Total returns



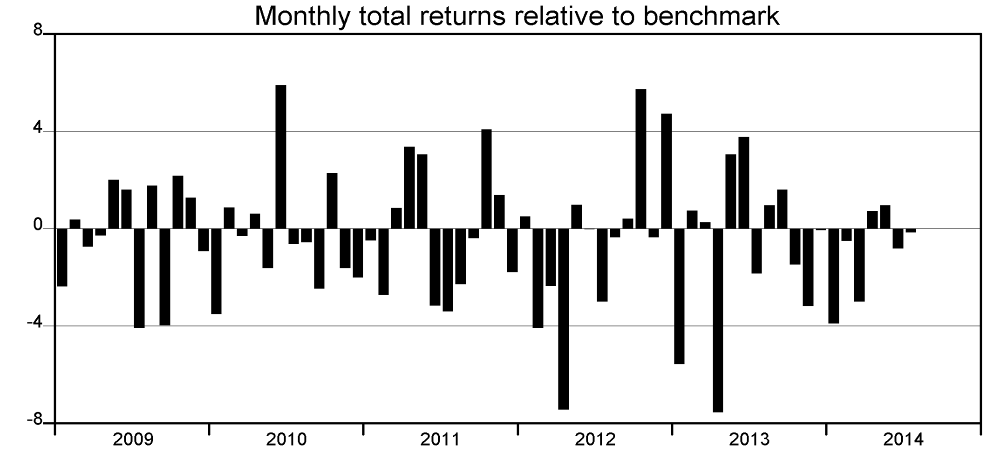
	2009	2010	2011	2012	2013	2014	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	16.70	3.33	4.15	0.15	-11.63	0.47	0.82	-3.35	-0.57	1.55	1.89	1.41
▲	20.87	6.59	6.14	6.19	-2.57	7.47	6.45	3.83	8.82	4.50	1.94	1.58
◆	14.16	7.08	5.97	5.84	0.82	4.18	6.03	4.15	5.22	3.05	1.37	0.79
□	19.61	5.71	6.83	6.27	-2.77	6.61	6.12	3.60	7.24	4.67	2.15	1.71
△	19.45	8.75	8.00	7.24	-0.82	6.48	7.00	4.84	10.76	6.03	4.34	2.18
◇	22.85	5.74	13.03	4.98	-0.12	5.55	9.13	4.33	4.05	4.28	3.71	2.73
	16/24	21/27	22/31	31/35	34/34	29/31	24/24	29/29	30/31	27/31	17/32	15/32

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	4.30	10.26
Max Loss	-6.71	-5.54	-1.78	-4.33	-4.52	-2.83
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	6.25
Min Rel Return	-7.56		-1.90	-0.99	-2.88	-5.75
Std Deviation [1]	8.52	6.91	2.90	6.09	7.36	7.67
Tracking Error [1]	9.77		4.31	1.35	4.15	6.21
Correlation	0.22		0.95	0.99	0.83	0.63
R^2 adjusted [2]	0.01		0.89	0.97	0.68	0.38
Beta [2]	0.27		0.39	0.87	0.89	0.68
Bear Beta [2]	0.60		0.40	0.88	0.74	0.43
Bull Beta [2]	0.81		0.48	0.90	0.76	1.40
Sharpe Ratio [1, 2]	0.08		2.00	0.96	0.90	1.15
Inform Ratio [1]	-0.56		-0.09	-0.23	0.12	0.40
Treynor Ratio [1, 2]	2.61		14.62	6.72	7.52	12.67
Sortino Ratio [1, 2]						
Jensens Alpha[1, 2]	-0.96		3.33	0.50	1.22	4.45

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years