Directory

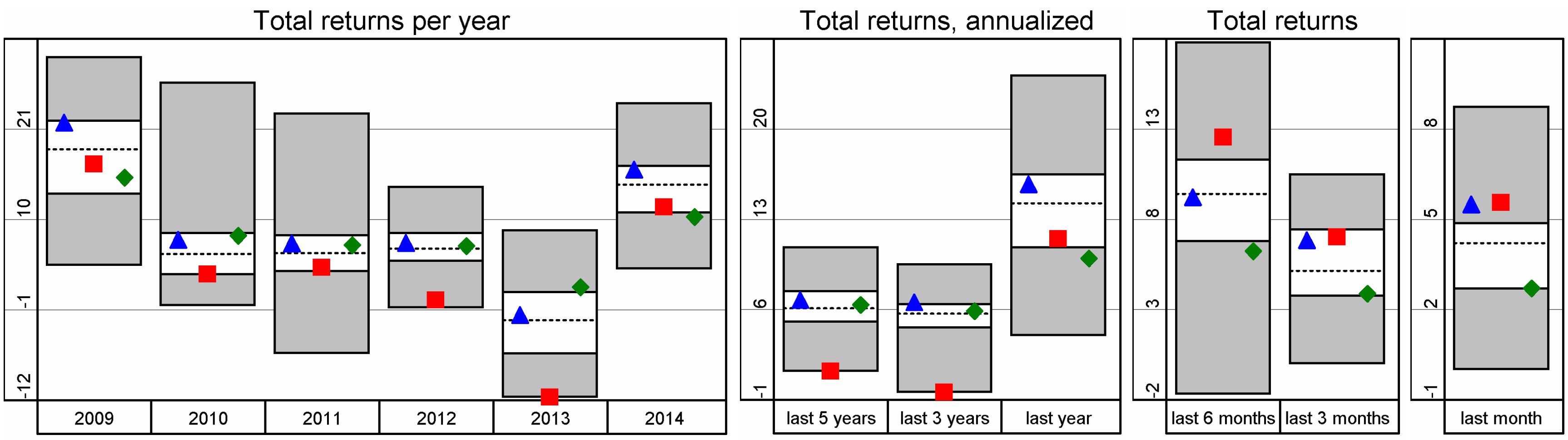
SOLVALOR 61

Latest date	31.12.2014
Currency	CHF

SOLVALOR 61

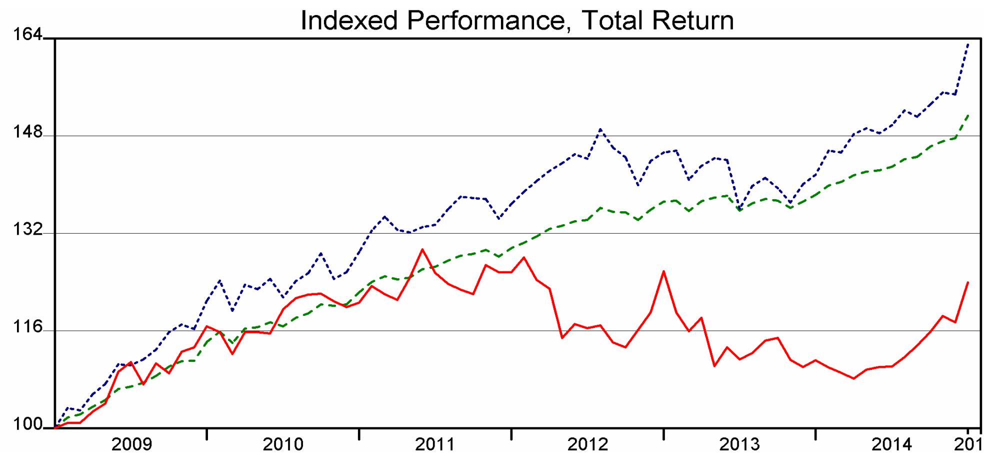
Valoren	278545
ISIN	CH0002785456

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



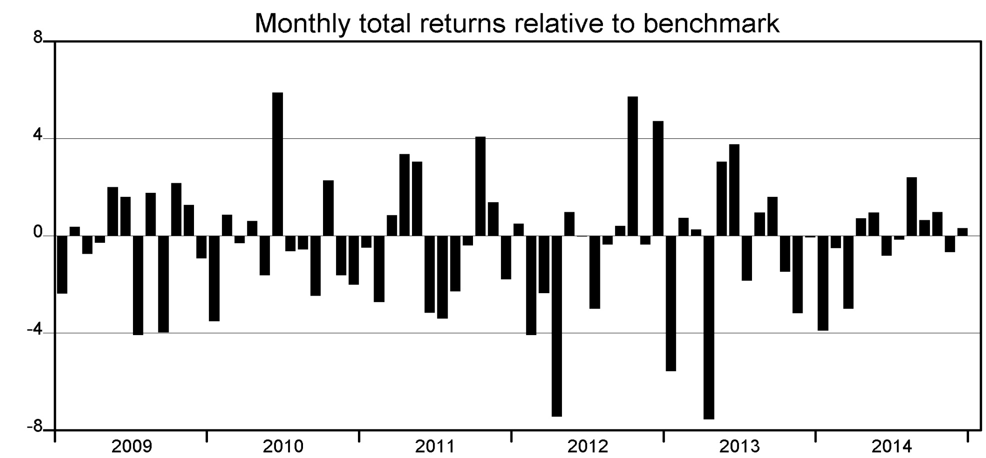
	2009	2010	2011	2012	2013	2014	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	16.70	3.33	4.15	0.15	-11.63	11.49	1.21	-0.44	11.49	12.54	7.01	5.56
▲	20.87	6.59	6.14	6.19	-2.57	15.12	6.15	6.00	15.12	8.80	6.43	5.25
◆	14.16	7.08	5.97	5.84	0.82	9.39	5.78	5.29	9.39	5.82	3.46	2.45
□	19.61	5.71	6.83	6.27	-2.77	14.99	6.06	5.92	14.99	9.70	6.41	4.88
△	19.45	8.75	8.00	7.24	-0.82	11.77	6.90	5.93	11.77	7.25	5.24	4.33
◇	22.85	5.74	13.03	4.98	-0.12	15.85	7.74	6.70	15.85	12.76	7.89	2.70
	16/23	20/26	22/30	30/34	35/35	23/31	25/25	30/30	23/31	5/32	10/33	8/33

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	5.25	2.45	4.88	4.33	4.28
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		-2.81	-0.99	-2.88	-5.75
Std Deviation [1]	8.65	7.01	2.81	6.20	7.50	5.70
Tracking Error [1]	9.61		4.44	1.36	3.97	5.60
Correlation	0.27		0.95	0.99	0.85	0.63
R^2 adjusted [2]	0.04		0.90	0.97	0.72	0.37
Beta [2]	0.33		0.38	0.87	0.91	0.51
Bear Beta [2]	0.57		0.41	0.88	0.73	0.58
Bull Beta [2]	1.07		0.42	0.90	0.86	0.64
Sharpe Ratio [1, 2]	0.13		1.98	0.93	0.88	1.30
Inform Ratio [1]	-0.50		-0.08	-0.06	0.18	0.27
Treynor Ratio [1, 2]	3.38		14.58	6.65	7.24	14.54
Sortino Ratio [1, 2]						
Jensens Alpha[1, 2]	-0.83		3.30	0.67	1.24	4.39

[1]) annualized [2]) LIBOR CHF 3 Months

Risk & return over 3 years