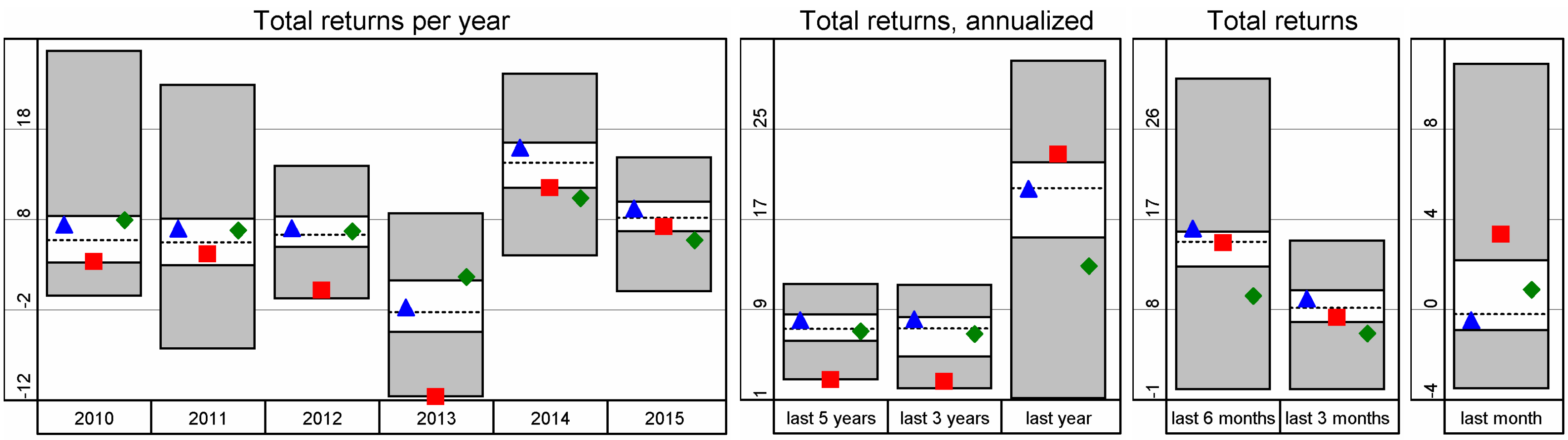
Directory

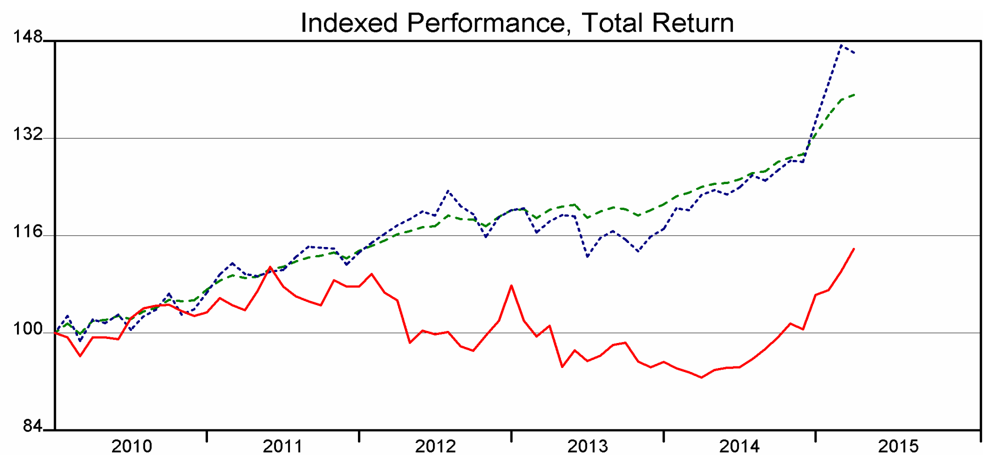
SOLVALOR 61

Latest date	31.03.2015		Valoren	278545
Currency	CHF		ISIN	CH0002785456

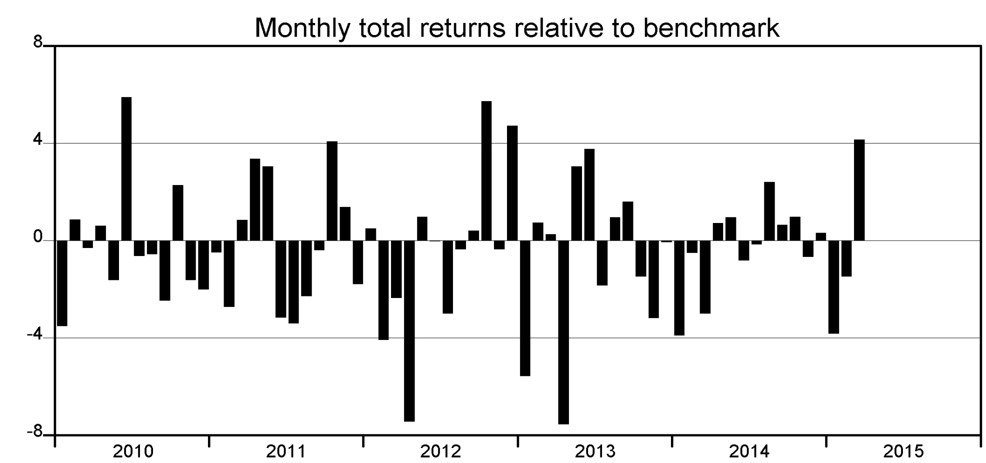
SOLVALOR 61



	2010	2011	2012	2013	2014	2015	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	3.33	4.15	0.15	-11.63	11.49	7.16	2.78	2.60	22.78	14.67	7.16	3.33
▲	6.59	6.14	6.19	-2.57	15.12	8.35	7.40	7.47	19.05	15.32	8.35	-0.80
◆	7.08	5.97	5.84	0.82	9.49	4.87	6.41	6.16	12.18	8.60	4.87	0.55
□	5.71	6.83	6.27	-2.77	14.99	8.16	7.39	7.48	19.94	15.09	8.16	-0.32
△	8.75	8.00	7.24	-0.82	11.77	10.63	8.62	8.63	20.74	16.42	10.63	0.00
◇	5.74	13.03	4.98	-0.12	15.85	4.11	8.54	6.93	19.44	12.32	4.11	-2.08
	20/27	22/31	31/35	36/36	24/32	24/33	25/25	29/30	6/32	18/33	24/33	6/33



■ 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	5.25	2.54	4.88	6.38	4.28
Max Loss	-6.71	-5.54	-1.78	-4.33	-4.52	-2.57
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	5.00
Min Rel Return	-7.56		-2.71	-0.99	-2.42	-2.64
Std Deviation [1]	8.61	6.99	2.73	6.21	7.87	5.83
Tracking Error [1]	9.82		4.49	1.37	3.87	5.63
Correlation	0.22		0.95	0.99	0.87	0.63
R^2 adjusted [2]	0.02		0.89	0.97	0.75	0.37
Beta [2]	0.28		0.37	0.87	0.98	0.52
Bear Beta [2]	0.51		0.39	0.88	0.81	0.48
Bull Beta [2]	0.92		0.42	0.92	1.00	0.68
Sharpe Ratio [1, 2]	0.31		2.25	1.14	1.04	1.41
Inform Ratio [1]	-0.45		-0.21	-0.01	0.29	0.19
Treynor Ratio [1, 2]	9.63		16.62	8.08	8.39	15.70
Sortino Ratio [1, 2]						
Jensens Alpha[1, 2]	0.71		3.53	0.89	1.29	4.46

1) annualized 2) LIBOR CHF 3 Month