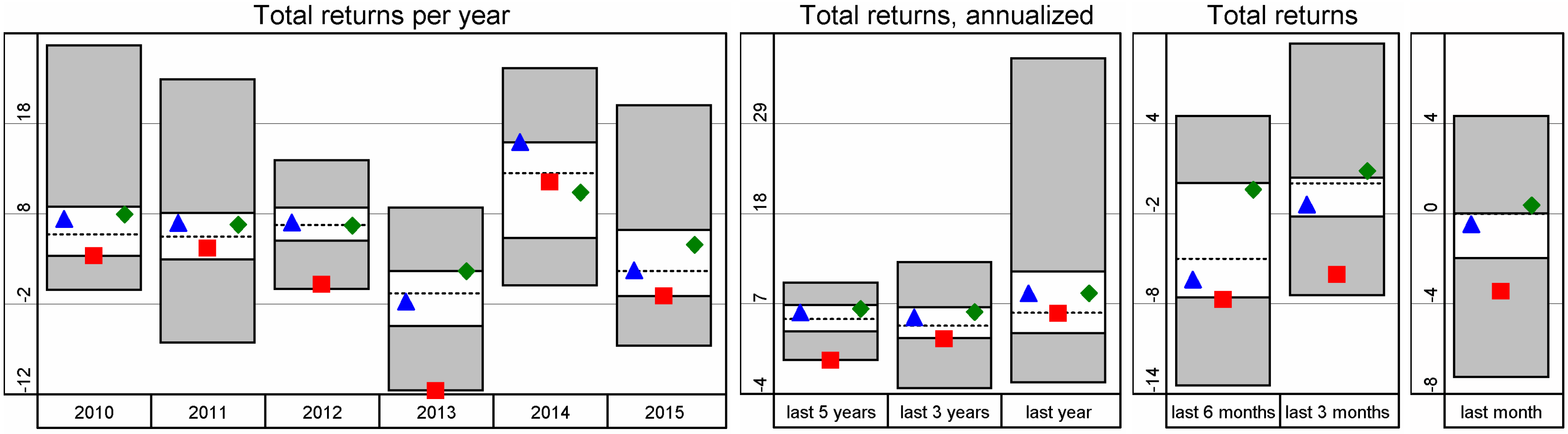
Directory

SOLVALOR 61

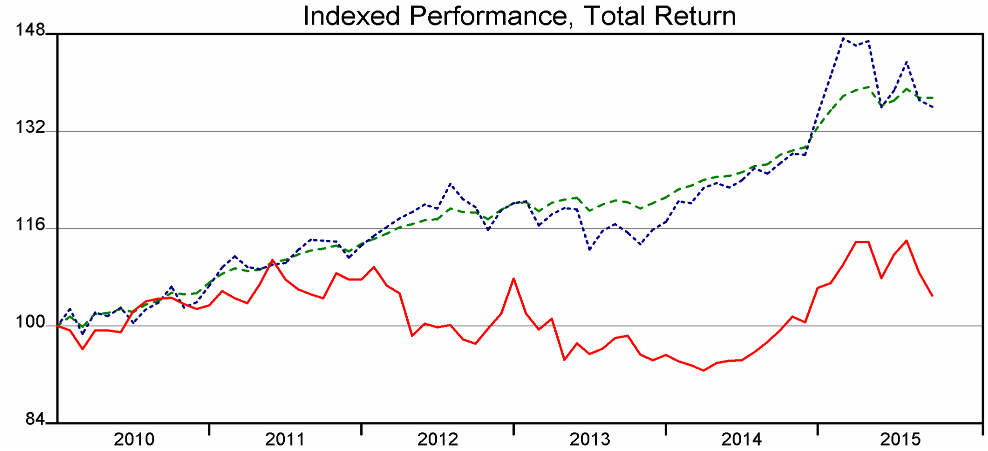
Latest date	30.09.2015	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456

Total returns per year · Total returns, annualized · Total returns



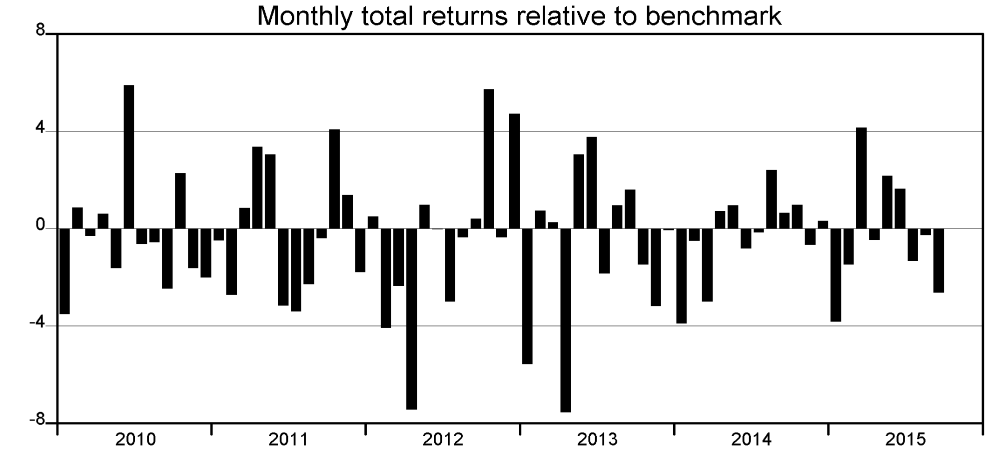
	2010	2011	2012	2013	2014	2015	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	3.33	4.15	0.15	-11.63	11.49	-1.14	0.08	2.65	5.80	-7.74	-6.04	-3.45
▲	6.59	6.14	6.19	-2.57	15.12	0.89	5.01	4.40	7.37	-6.89	-1.90	-0.81
◆	7.08	5.97	5.84	0.82	9.49	3.70	5.46	5.06	7.38	-0.92	0.34	0.03
□	5.71	6.83	6.27	-2.77	14.99	1.34	5.10	4.66	7.83	-6.31	-1.52	-0.44
△	8.74	8.00	7.24	-0.82	11.77	2.44	5.58	5.06	7.81	-7.40	-2.18	0.98
◇	5.74	13.03	4.98	-0.12	15.85	6.32	8.40	8.28	14.71	2.12	1.51	3.80
	20/26	21/30	29/32	32/32	20/34	28/37	28/28	25/32	20/37	29/37	37/38	36/39

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	2.54	4.88	6.38	10.41
Max Loss	-6.71	-7.38	-2.21	-6.88	-7.11	-8.52
Max Drawdown	-16.39	-8.76	-2.21	-7.28	-10.44	-10.90
Max Rel Return	5.88		5.17	1.21	2.61	9.92
Min Rel Return	-7.56		-2.71	-0.99	-2.45	-2.64
Std Deviation [1]	9.37	8.08	2.99	7.33	8.86	8.73
Tracking Error [1]	9.53		5.36	1.39	3.80	7.29
Correlation	0.42		0.95	0.99	0.90	0.63
R^2 adjusted [2]	0.15		0.91	0.98	0.81	0.37
Beta [2]	0.49		0.35	0.90	0.99	0.67
Bear Beta [2]	0.77		0.36	0.93	1.01	0.96
Bull Beta [2]	0.94		0.39	0.90	0.95	0.43
Sharpe Ratio [1, 2]	0.00		1.76	0.67	0.60	0.92
Inform Ratio [1]	-0.51		0.08	0.06	0.14	0.44
Treynor Ratio [1, 2]	0.05		15.03	5.49	5.42	12.01
Sortino Ratio [1, 2]						
Jensens Alpha [1, 2]	-2.33		3.57	0.58	0.58	4.78

1) annualized 2) LIBOR CHF 3 Month

Risk & return over 3 years