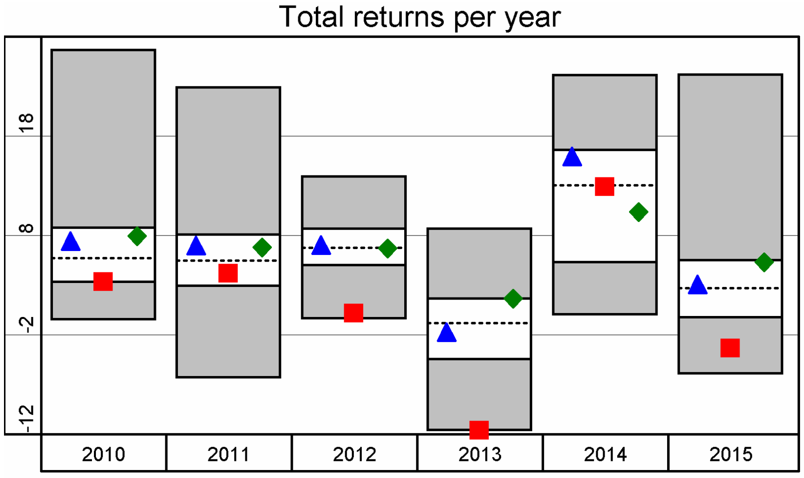
Directory

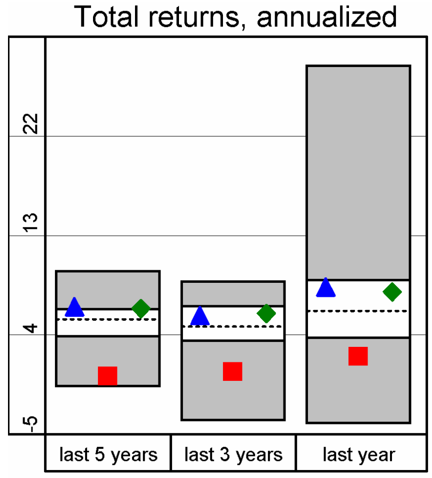
SOLVALOR 61

Latest date	30.11.2015	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456

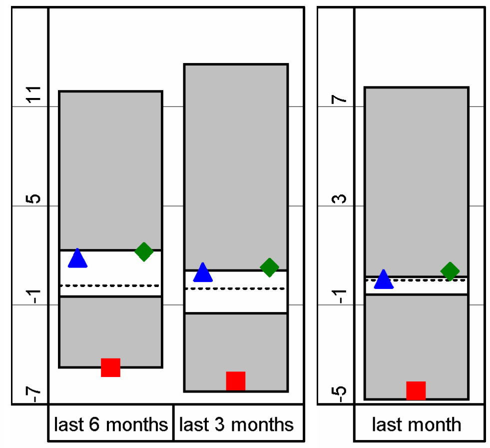
Total returns per year



Total returns, annualized

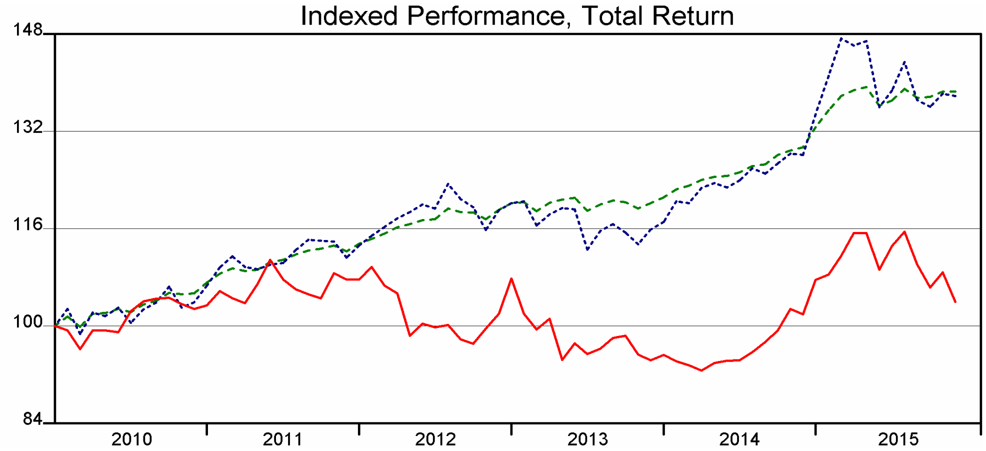


Total returns



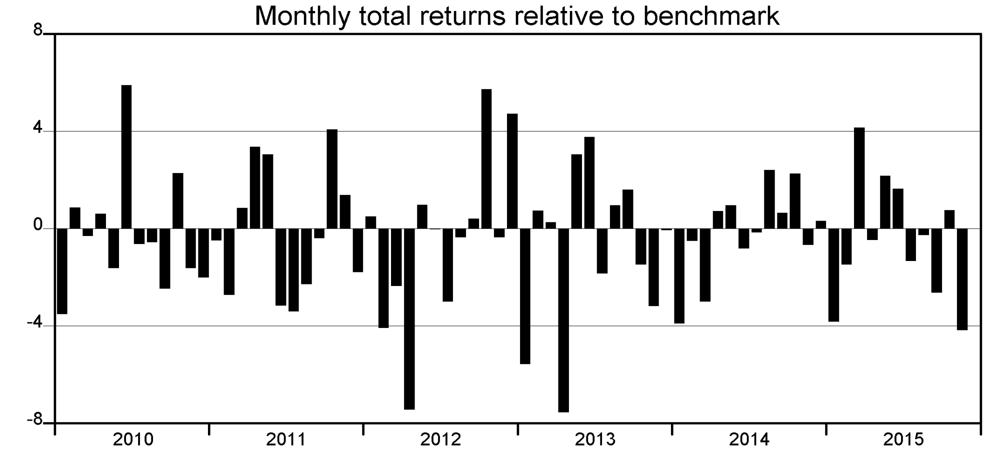
	2010	2011	2012	2013	2014	2015	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	3.33	4.15	0.15	-11.63	12.90	-3.34	0.23	0.64	2.03	-4.82	-5.61	-4.47
▲	6.59	6.14	6.19	-2.57	15.12	2.22	5.81	5.01	7.59	1.36	0.50	-0.27
◆	7.08	5.97	5.84	0.82	9.49	4.46	5.63	5.19	7.12	1.71	0.77	0.01
□	5.71	6.83	6.27	-2.77	14.99	2.11	5.86	5.01	7.09	0.33	0.32	-0.74
△	8.74	8.00	7.24	-0.82	11.77	3.04	6.65	5.49	7.51	-2.08	1.57	-1.24
◇	5.74	13.03	4.98	0.65	18.33	4.63	8.82	8.08	9.75	-0.50	2.16	-0.25
	20/26	21/30	29/32	32/32	18/34	34/38	28/29	31/32	34/37	39/39	39/40	39/40

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	-2.93
Std Deviation [1]	9.70	7.92	2.98	7.21	8.64	8.90
Tracking Error [1]	9.66		5.18	1.35	3.77	7.27
Correlation	0.42		0.96	0.99	0.90	0.63
R^2 adjusted [2]	0.15		0.92	0.98	0.81	0.38
Beta [2]	0.52		0.36	0.90	0.98	0.70
Bear Beta [2]	0.69		0.37	0.92	0.97	0.95
Bull Beta [2]	0.91		0.38	0.89	0.92	0.56
Sharpe Ratio [1, 2]	0.02		1.83	0.78	0.74	0.95
Inform Ratio [1]	-0.56		-0.03	0.03	0.21	0.39
Treynor Ratio [1, 2]	0.36		15.15	6.28	6.51	12.03
Sortino Ratio [1, 2]						
Jensens Alpha[1, 2]	-2.70		3.42	0.61	0.90	4.50

[1] annualized [2] LIBOR CHF 3 Month

Risk & return over 3 years