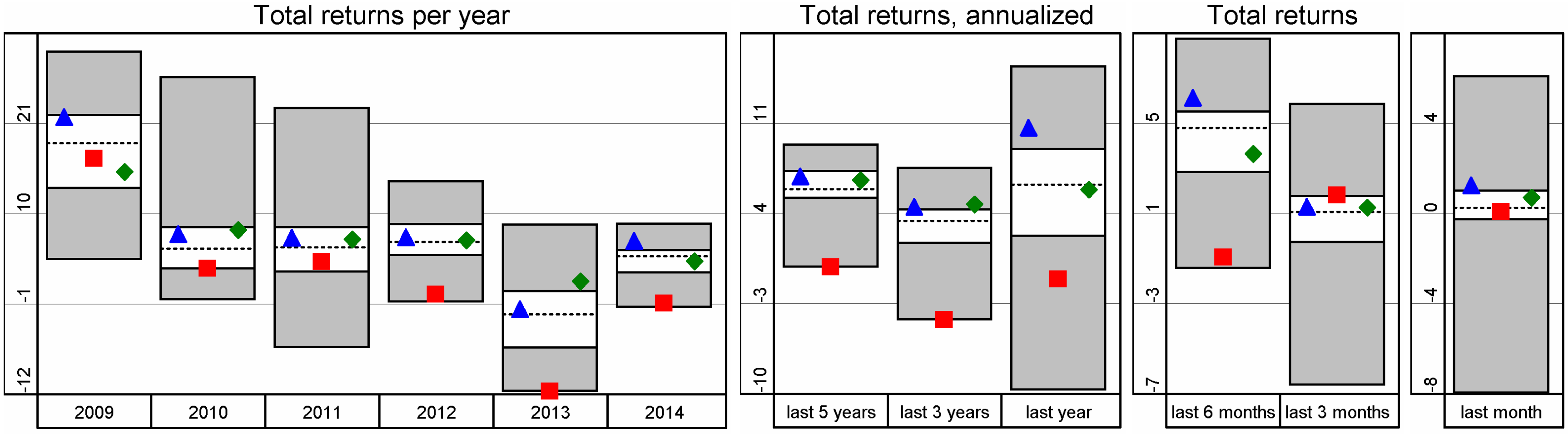
Directory

SOLVALOR 61

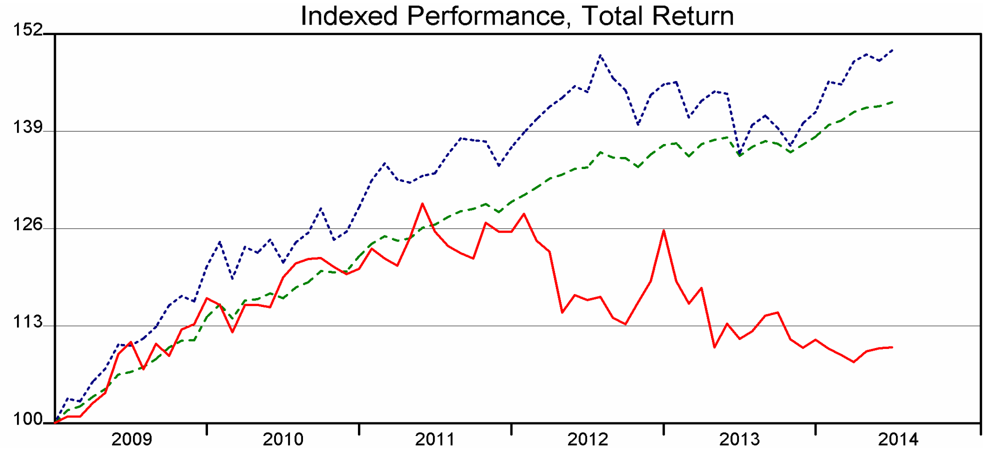
Latest date	30.06.2014	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456

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	-0.93	-0.13	-4.28	-1.07	-0.93	1.82	0.09
▲	20.87	6.59	6.14	6.19	-2.57	5.80	6.29	3.94	10.09	5.80	0.98	0.93
◆	14.16	7.08	5.97	5.84	0.82	3.30	5.98	4.13	5.27	3.30	0.93	0.37
□	19.61	5.71	6.83	6.27	-2.77	4.82	5.90	3.59	7.39	4.82	1.09	0.52
△	19.45	8.75	8.00	7.24	-0.82	4.21	6.77	4.87	9.71	4.21	1.76	2.01
◇	22.85	5.74	13.03	4.98	-0.12	2.74	9.01	4.02	2.81	2.74	1.75	1.57
	16/24	21/27	22/31	31/35	34/34	29/30	24/24	29/29	27/30	29/30	6/31	20/31

Indexed Performance, Total Return

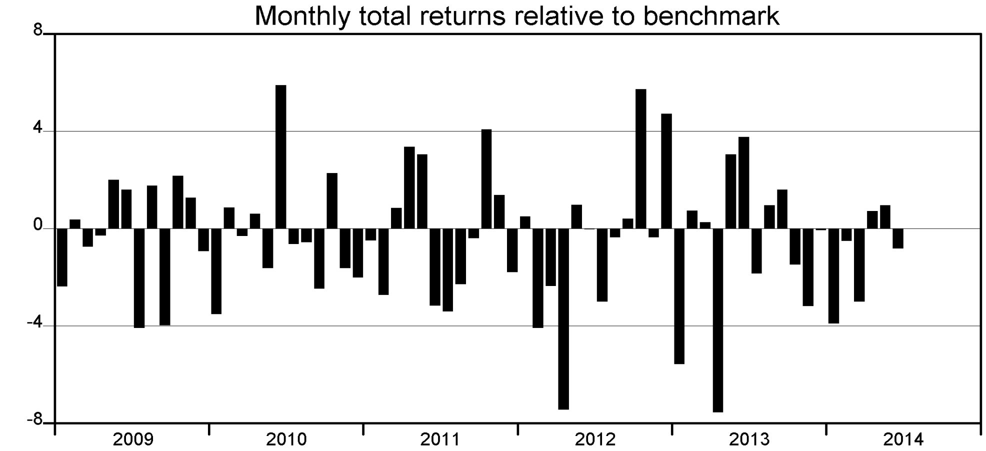


■ SOLVALOR 61
▲ DB Rued Blass Immobilienfonds CH Idx unweighted TR
◆ Lipper Schweiz - Real Estate Switzerland
□ SXI Real Estate Funds TR
△ UBS (CH) Property Fd-Swiss Mixed 'Sima'
◇ LA FONCIERE

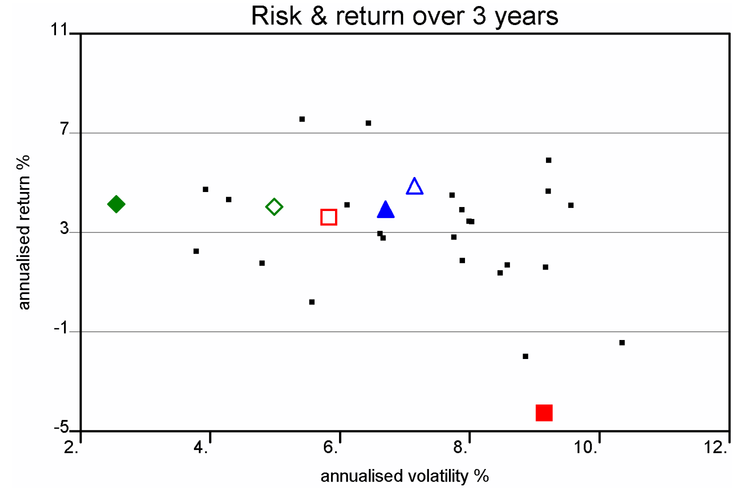
60 months	■	▲	◆	□	△	◇
Max Gain	5.70	4.01	2.80	3.79	4.30	10.26
Max Loss	-6.71	-5.54	-1.78	-4.33	-4.52	-2.83
Max Drawdown	-16.39	-8.76	-1.78	-7.28	-6.59	-4.30
Max Rel Return	5.88		3.76	1.21	2.61	6.25
Min Rel Return	-7.56		-1.90	-0.99	-2.88	-5.75
Std Deviation [1]	8.63	6.90	2.89	6.07	7.33	7.64
Tracking Error [1]	9.91		4.30	1.35	4.14	6.22
Correlation	0.21		0.95	0.99	0.83	0.63
R^2 adjusted [2]	0.01		0.89	0.97	0.68	0.37
Beta [2]	0.26		0.39	0.87	0.88	0.68
Bear Beta [2]	0.60		0.40	0.88	0.74	0.43
Bull Beta [2]	0.89		0.48	0.91	0.76	1.35
Sharpe Ratio [1,2]	-0.03		1.98	0.92	0.88	1.14
Inform Ratio [1]	-0.63		-0.07	-0.28	0.11	0.41
Treynor Ratio [1,2]	-0.92		14.48	6.48	7.29	12.58
Sortino Ratio [1,2]						
Jensens Alpha [1,2]	-1.81		3.34	0.42	1.15	4.46

[1] annualized [2] LIBOR CHF 3 Months

Monthly total returns relative to benchmark



Risk & return over 3 years



Data used in this report has been obtained from sources believed reliable and, although very carefully verified, can not be guaranteed.

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