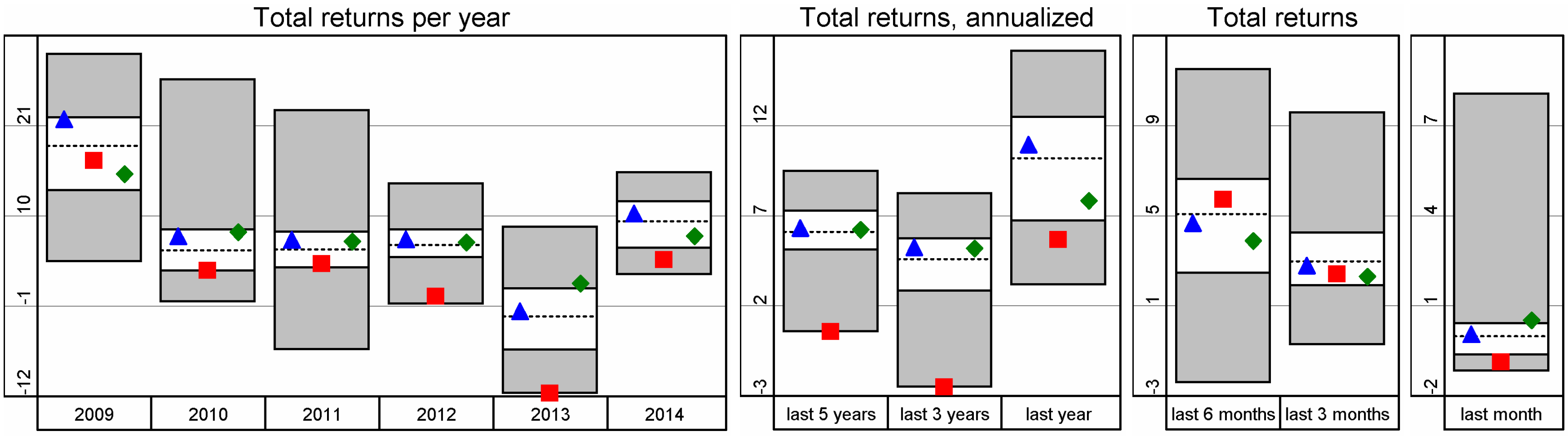
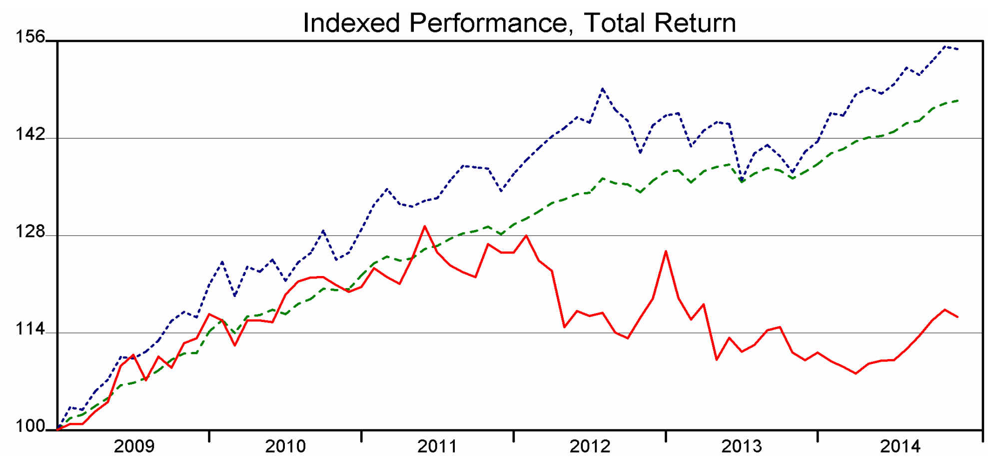
Directory

SOLVALOR 61

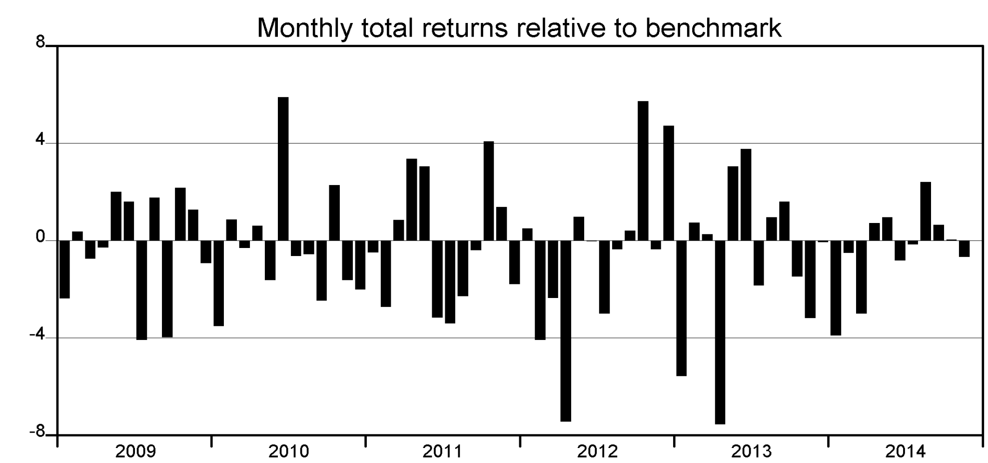
Latest date	30.11.2014	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456



	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	4.65	0.54	-2.52	5.68	5.73	2.41	-0.88
▲	20.87	6.59	6.14	6.19	-2.57	9.37	5.89	4.83	10.53	4.33	2.46	-0.20
◆	14.16	7.08	5.97	5.84	0.82	6.57	5.81	4.76	7.41	3.54	1.96	0.26
□	19.61	5.71	6.83	6.27	-2.77	9.64	5.84	4.78	10.73	5.14	3.09	0.05
△	19.45	8.75	8.00	7.24	-0.82	7.12	6.24	5.12	8.83	4.86	1.33	-0.60
◇	22.85	5.74	13.03	4.98	-0.12	12.80	9.28	6.74	13.35	11.51	6.81	4.28
	16/23	20/26	22/30	30/34	35/35	29/31	24/24	30/30	27/31	11/32	21/32	29/33



- ■ 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	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]	8.36	6.86	2.86	6.06	7.30	7.09
Tracking Error [1]	9.59		4.30	1.36	4.15	6.03
Correlation	0.23		0.94	0.99	0.83	0.62
R^2 adjusted [2]	0.02		0.88	0.97	0.68	0.36
Beta [2]	0.28		0.39	0.87	0.88	0.62
Bear Beta [2]	0.57		0.40	0.88	0.73	0.58
Bull Beta [2]	0.93		0.48	0.89	0.72	1.23
Sharpe Ratio [1, 2]	0.05		1.95	0.92	0.82	1.27
Inform Ratio [1]	-0.54		-0.02	-0.04	0.08	0.52
Treynor Ratio [1, 2]	1.62		14.25	6.42	6.75	14.12
Sortino Ratio [1, 2]						
Jensens Alpha [1, 2]	-1.12		3.36	0.68	0.98	5.28

[1] annualized [2] LIBOR CHF 3 Months