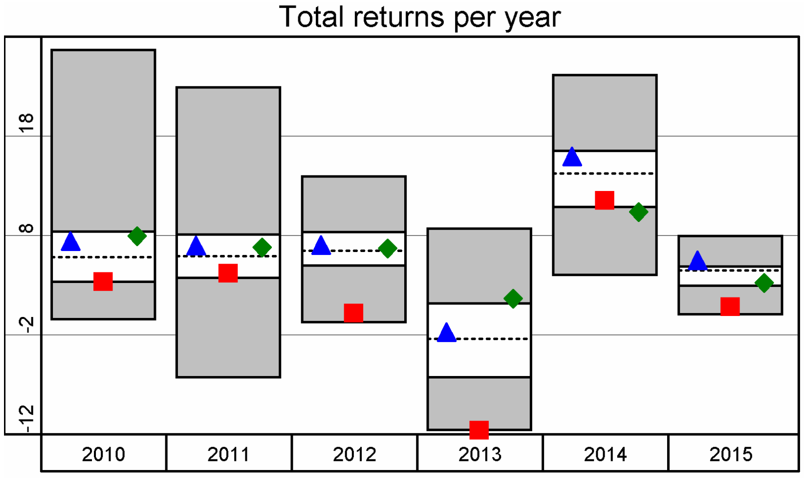
Directory

SOLVALOR 61

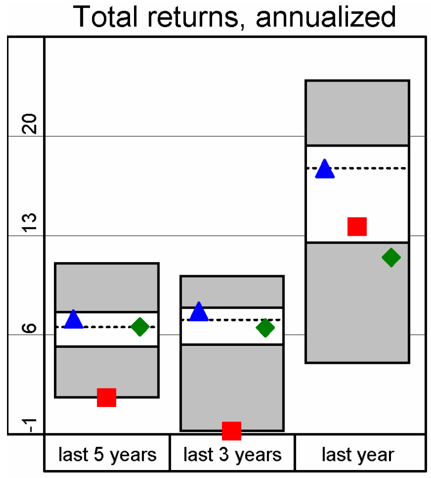
Latest date	31.01.2015	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

SOLVALOR 61

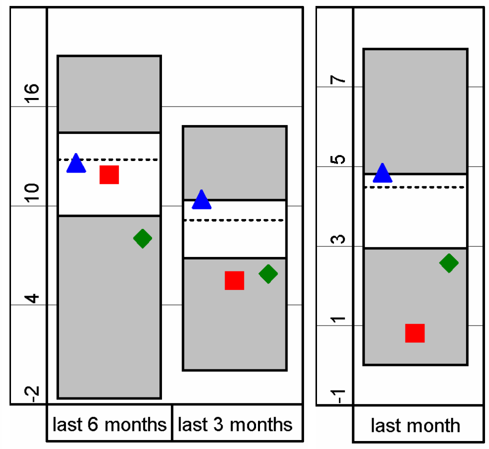
Total returns per year



Total returns, annualized

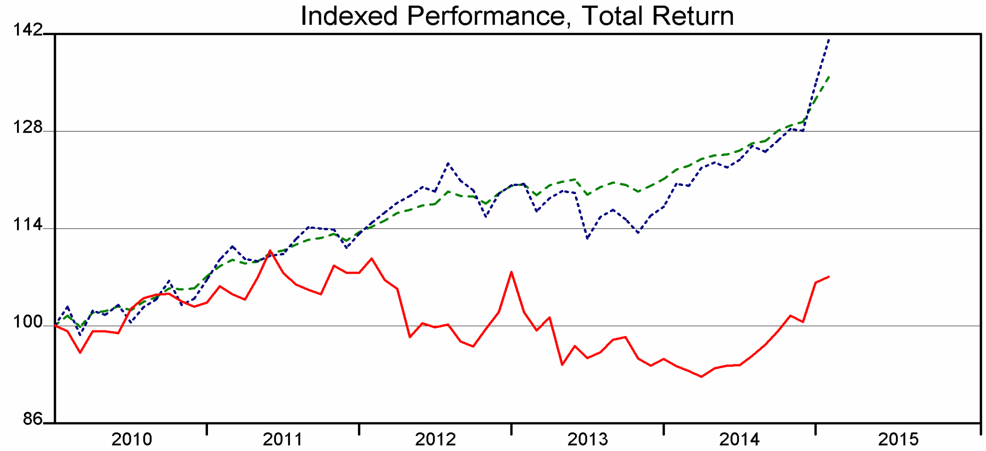


Total returns



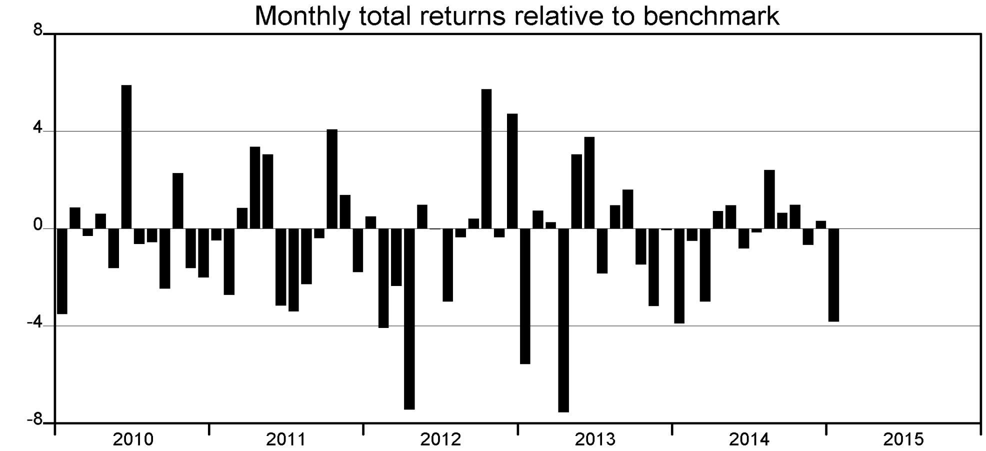
	2010	2011	2012	2013	2014	2015	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	3.33	4.15	0.15	-11.63	11.49	0.80	1.53	-0.81	13.60	11.86	5.46	0.80
▲	6.59	6.14	6.19	-2.57	15.12	4.64	6.53	7.10	17.13	12.08	9.91	4.64
◆	7.08	5.97	5.84	0.82	9.49	2.37	5.99	5.91	10.87	7.51	5.37	2.37
□	5.71	6.83	6.27	-2.77	14.99	4.65	6.58	7.07	18.14	12.87	9.80	4.65
△	8.75	8.00	7.24	-0.82	11.77	6.38	8.04	7.71	18.40	11.66	10.32	6.38
◇	5.74	13.03	4.98	-0.12	15.85	4.21	8.41	8.31	19.28	14.38	11.61	4.21
	20/26	22/30	30/34	35/35	23/31	32/33	25/25	30/30	23/31	21/32	29/33	32/33

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	2.55	4.88	6.38	4.28
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	5.00
Min Rel Return	-7.56		-2.71	-0.99	-2.42	-2.64
Std Deviation [1]	8.65	7.18	2.92	6.44	7.93	5.92
Tracking Error [1]	9.62		4.50	1.33	3.94	5.54
Correlation	0.28		0.95	0.99	0.87	0.66
R^2 adjusted [2]	0.04		0.91	0.97	0.75	0.41
Beta [2]	0.33		0.39	0.88	0.96	0.54
Bear Beta [2]	0.57		0.41	0.88	0.73	0.58
Bull Beta [2]	0.96		0.44	0.93	1.02	0.73
Sharpe Ratio [1, 2]	0.17		1.97	0.98	0.97	1.36
Inform Ratio [1]	-0.50		-0.11	0.03	0.36	0.31
Treynor Ratio [1, 2]	4.30		14.87	7.13	8.01	14.91
Sortino Ratio [1, 2]						
Jensens Alpha[1, 2]	-0.65		3.33	0.78	1.68	4.64

[1]) annualized [2]) LIBOR CHF 3 Months

Risk & return over 3 years