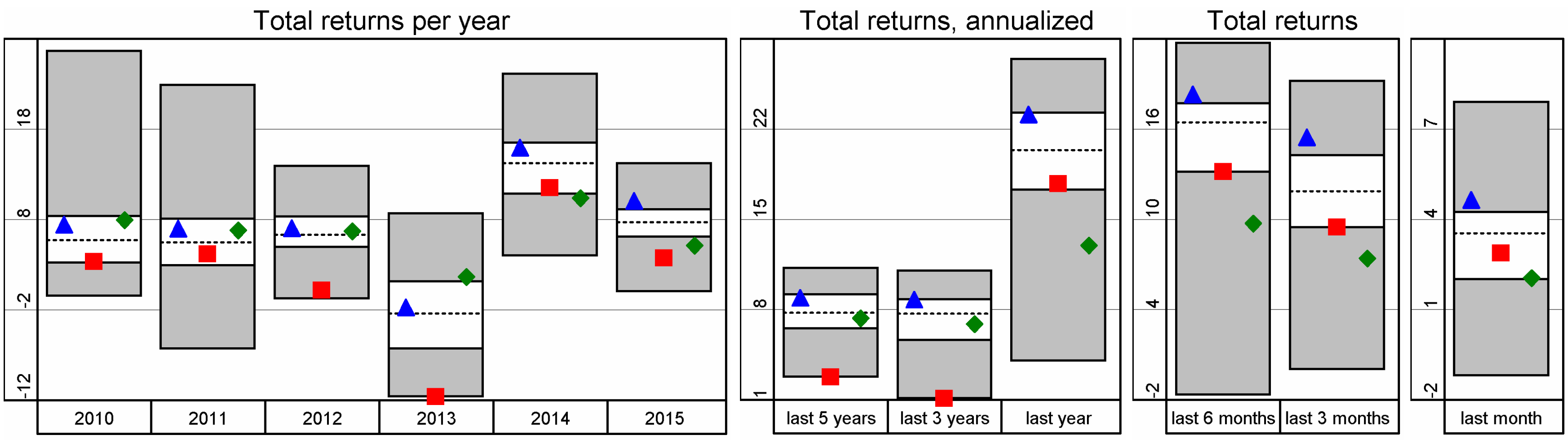
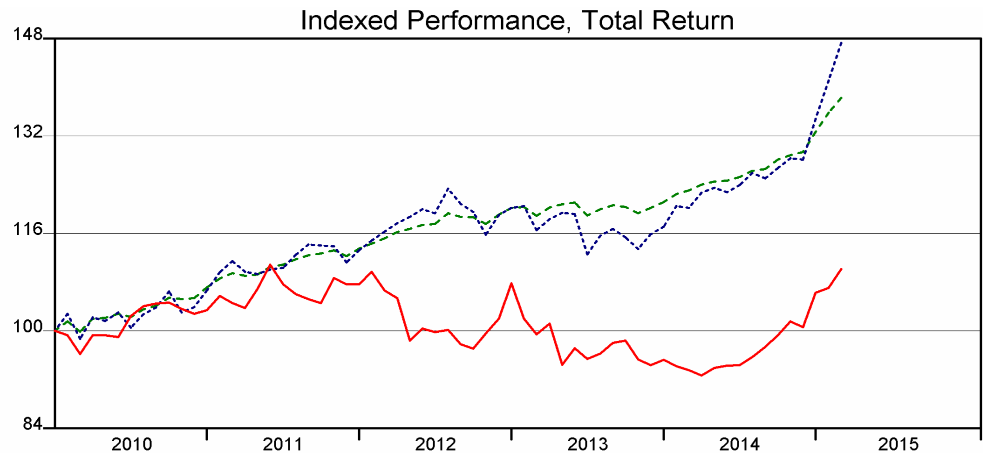
Directory

SOLVALOR 61

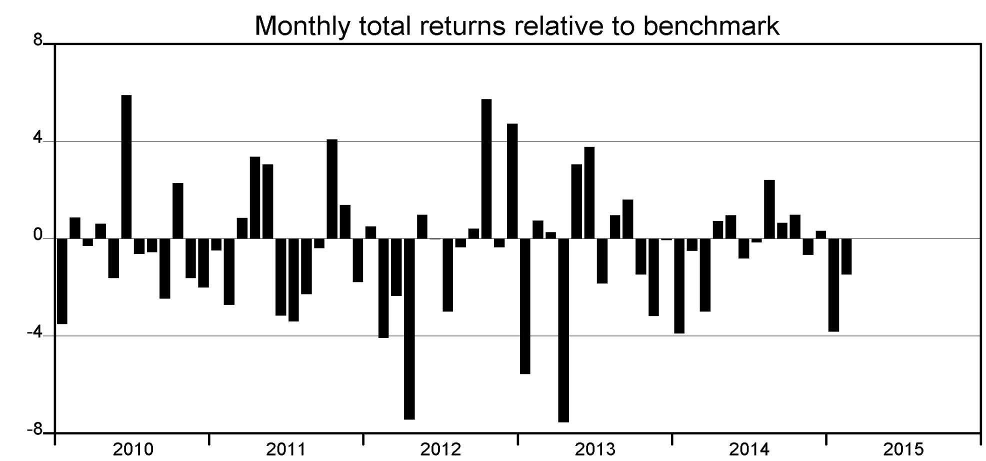
Latest date 28.02.2015	Currency CHF	**SOLVALOR 61**	Valoren 278545	ISIN CH0002785456



	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	3.71	2.76	1.10	17.76	13.15	9.47	2.88
▲	6.59	6.14	6.19	-2.57	15.12	9.22	8.33	8.19	22.54	17.80	14.96	4.39
◆	7.08	5.97	5.84	0.82	9.49	4.25	6.72	6.28	12.38	9.21	6.90	1.80
□	5.71	6.83	6.27	-2.77	14.99	8.51	8.15	7.92	22.46	17.32	13.81	3.69
△	8.75	8.00	7.24	-0.82	11.77	10.63	9.37	8.74	24.16	16.96	15.42	4.00
◇	5.74	13.03	4.98	-0.12	15.85	6.32	9.47	8.68	22.28	16.63	9.19	2.02
	20/27	22/31	31/35	35/35	23/31	30/33	25/25	30/30	23/31	24/32	25/33	21/33



- ■ 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	5.25	2.54	4.88	6.38	4.28
Max Loss	-6.71	-5.54	-1.78	-4.33	-4.52	-2.57
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	8.60	7.08	2.82	6.30	7.96	5.72
Tracking Error 1	9.61		4.49	1.35	3.86	5.63
Correlation	0.26		0.95	0.99	0.87	0.63
R^2 adjusted 2	0.04		0.90	0.97	0.76	0.37
Beta 2	0.32		0.38	0.88	0.98	0.50
Bear Beta 2	0.46		0.39	0.87	0.80	0.51
Bull Beta 2	0.97		0.43	0.92	0.99	0.68
Sharpe Ratio 1, 2	0.31		2.29	1.24	1.12	1.58
Inform Ratio 1	-0.55		-0.33	-0.12	0.25	0.19
Treynor Ratio 1, 2	8.22		17.04	8.86	9.06	17.77
Sortino Ratio 1, 2						
Jensens Alpha 1, 2	0.09		3.44	0.82	1.11	4.97

1) annualized 2) LIBOR CHF 3 Month