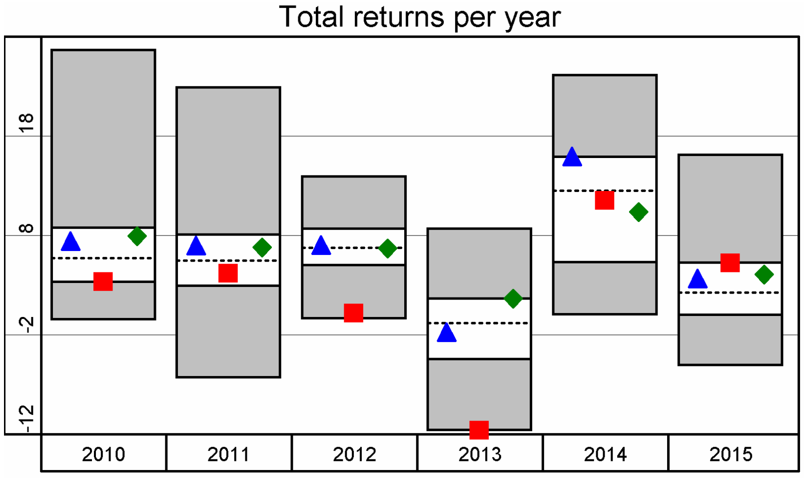
Directory

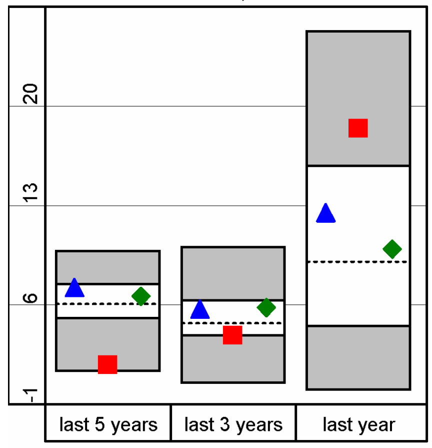
SOLVALOR 61

Latest date	30.06.2015	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456

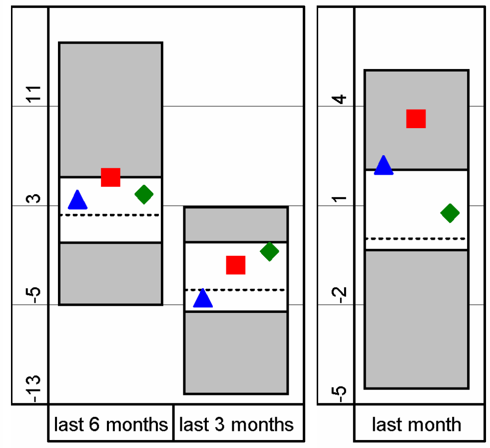
Total returns per year



Total returns, annualized

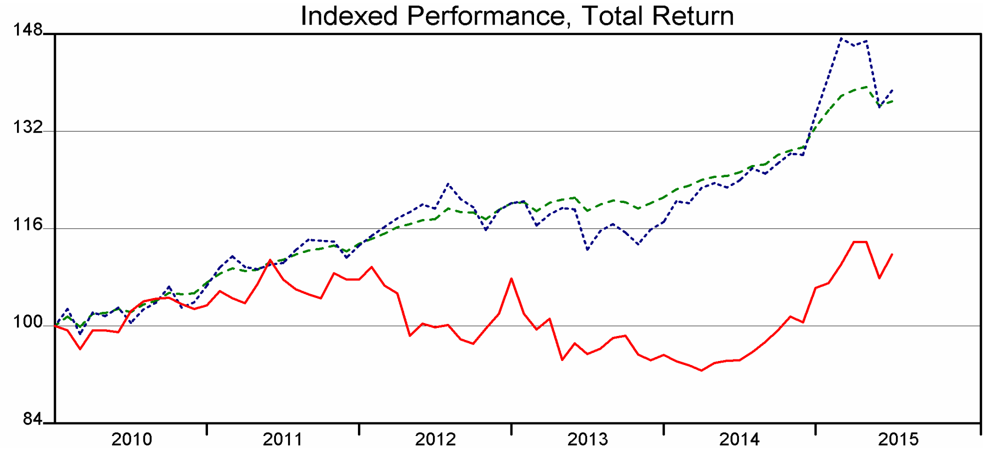


Total returns



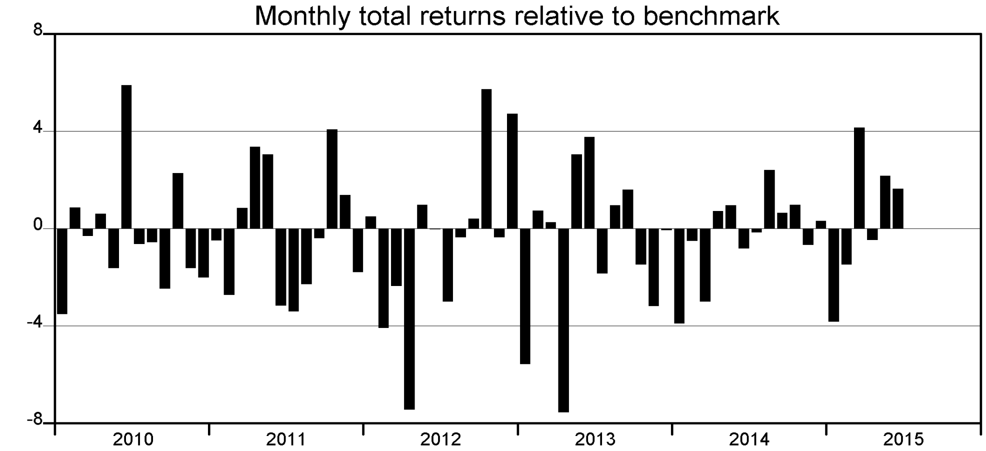
	2010	2011	2012	2013	2014	2015	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	3.33	4.15	0.15	-11.63	11.49	5.22	1.76	3.84	18.41	5.22	-1.81	3.61
▲	6.59	6.14	6.19	-2.57	15.12	2.84	6.64	5.13	11.90	2.84	-5.09	1.97
◆	7.08	5.97	5.84	0.82	9.49	3.23	6.01	5.22	9.35	3.23	-1.36	0.52
□	5.71	6.83	6.27	-2.77	14.99	2.90	6.49	5.23	12.88	2.90	-4.86	1.11
△	8.74	8.00	7.24	-0.82	11.77	4.73	7.28	5.96	12.33	4.73	-5.33	-0.47
◇	5.74	13.03	4.98	-0.12	15.85	4.74	8.56	7.66	18.10	4.74	0.61	-0.40
	20/26	21/30	29/32	32/32	20/34	10/37	27/28	23/32	2/35	10/37	17/37	4/38

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	-7.54	-8.88
Max Rel Return	5.88		5.17	1.21	2.61	9.92
Min Rel Return	-7.56		-2.71	-0.99	-2.45	-2.64
Std Deviation [1]	8.96	7.74	2.91	6.99	8.42	8.38
Tracking Error [1]	9.50		5.11	1.39	3.70	7.06
Correlation	0.37		0.95	0.99	0.90	0.62
R^2 adjusted [2]	0.10		0.90	0.97	0.80	0.36
Beta [2]	0.42		0.35	0.89	0.97	0.66
Bear Beta [2]	0.74		0.37	0.92	0.93	0.89
Bull Beta [2]	0.91		0.40	0.90	0.96	0.43
Sharpe Ratio [1, 2]	0.19		1.99	0.89	0.82	0.98
Inform Ratio [1]	-0.49		-0.12	-0.10	0.16	0.25
Treynor Ratio [1, 2]	3.97		16.31	7.00	7.14	12.37
Sortino Ratio [1, 2]						
Jensens Alpha [1, 2]	-1.02		3.52	0.56	0.75	3.95

1) annualized 2) LIBOR CHF 3 Month

Risk & return over 3 years