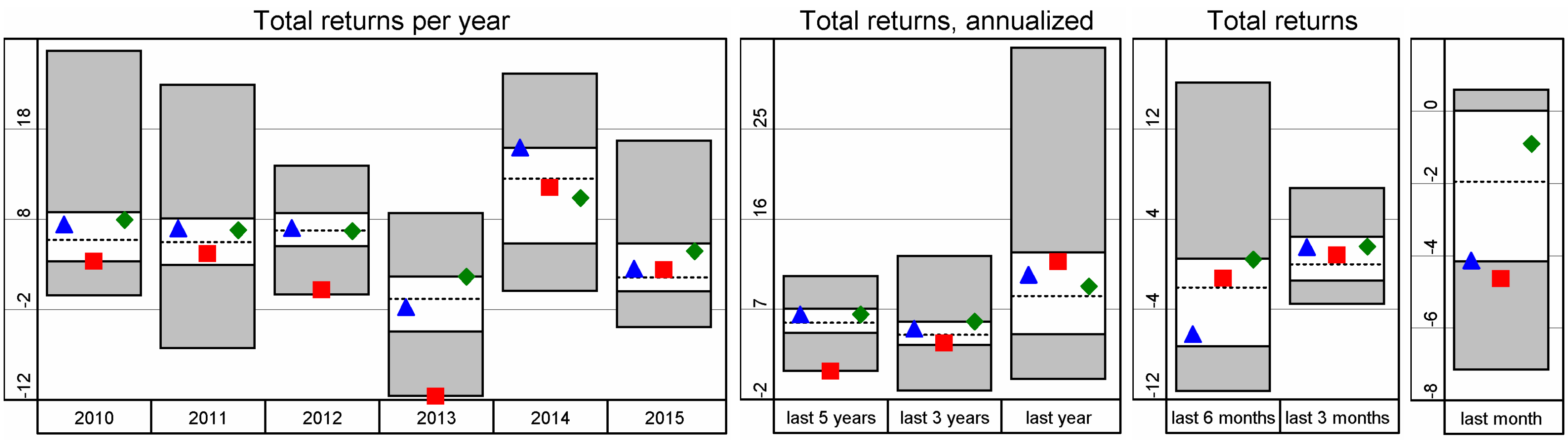
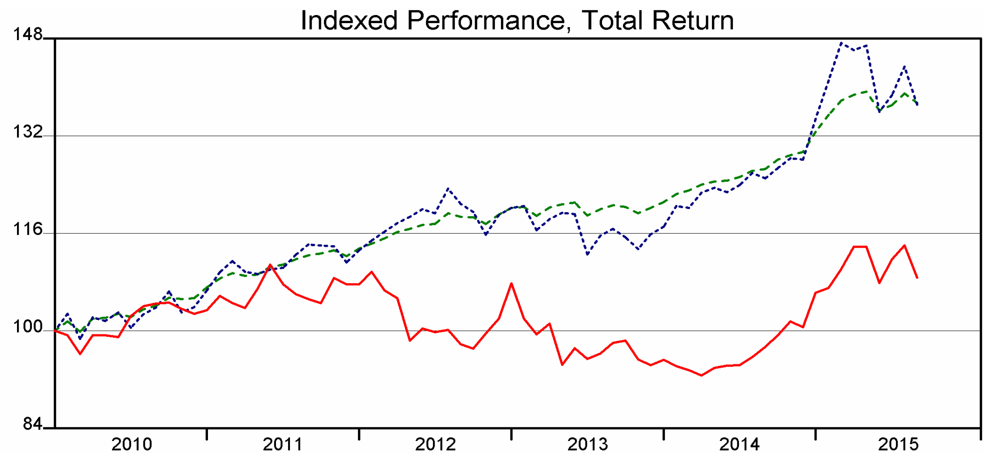
Directory

SOLVALOR 61

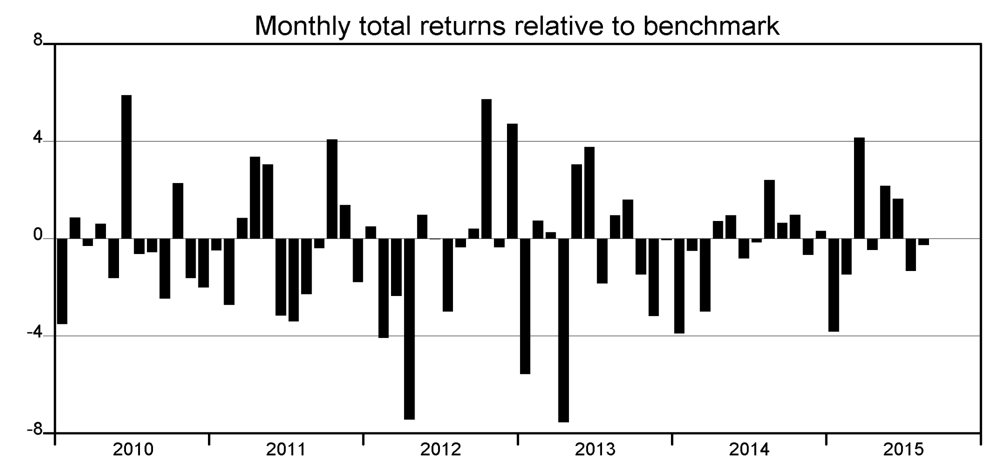
Latest date 31.08.2015	**SOLVALOR 61**	Valoren 278545
Currency CHF		ISIN CH0002785456



	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	2.40	■	0.80	3.61	11.73	■	-1.26	0.83	■	-4.63
▲	6.59	6.14	6.19	-2.57	15.12	1.71	▲	5.72	4.30	9.69	▲	-6.88	0.85	▲	-4.34
◆	7.08	5.97	5.84	0.82	9.49	3.62	◆	5.71	5.01	8.55	◆	-0.27	0.89	◆	-1.12
□	5.71	6.83	6.27	-2.77	14.99	1.78	□	5.68	4.44	10.05	□	-6.20	0.01	□	-4.15
△	8.74	8.00	7.24	-0.82	11.77	1.45	△	6.08	4.41	7.25	△	-8.30	-3.59	△	-5.81
◇	5.74	13.03	4.98	-0.12	15.85	2.42	◇	7.71	6.12	12.36	◇	-3.66	-2.60	◇	-3.66
	20/26	21/30	29/32	32/32	20/34	16/37		28/28	23/32	14/36		18/37	16/38		32/38



- ■ 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	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	-10.44	-10.90
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]	9.23	8.11	3.01	7.37	8.95	8.61
Tracking Error [1]	9.51		5.37	1.38	3.73	7.09
Correlation	0.41		0.95	0.99	0.91	0.64
R^2 adjusted [2]	0.14		0.91	0.98	0.82	0.39
Beta [2]	0.47		0.35	0.90	1.00	0.67
Bear Beta [2]	0.81		0.36	0.93	0.99	0.91
Bull Beta [2]	0.93		0.39	0.90	0.96	0.41
Sharpe Ratio [1, 2]	0.08		1.83	0.74	0.65	0.86
Inform Ratio [1]	-0.50		0.00	-0.03	0.09	0.26
Treynor Ratio [1, 2]	1.59		15.65	6.09	5.83	10.96
Sortino Ratio [1, 2]						
Jensens Alpha[1, 2]	-1.83		3.56	0.53	0.33	3.67

[1] annualized [2] LIBOR CHF 3 Month