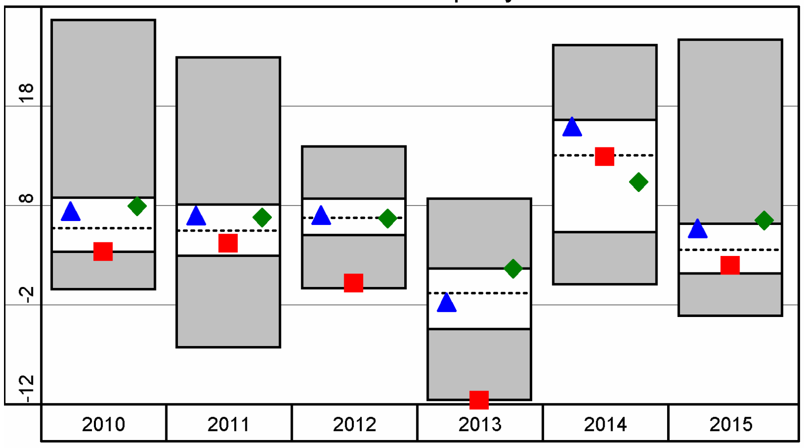
Directory

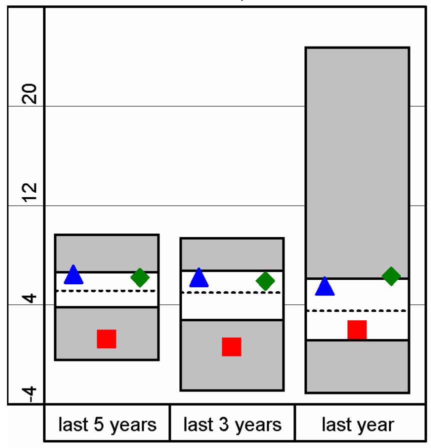
SOLVALOR 61

Latest date	31.12.2015	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

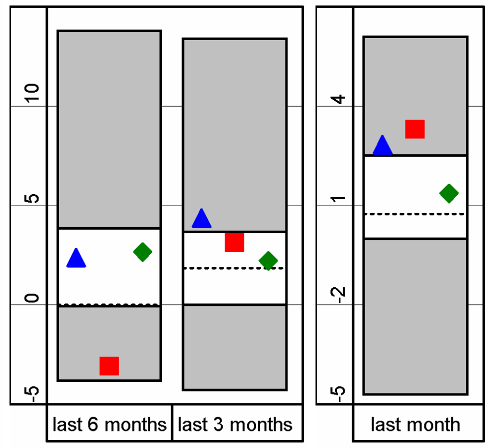
Total returns per year



Total returns, annualized

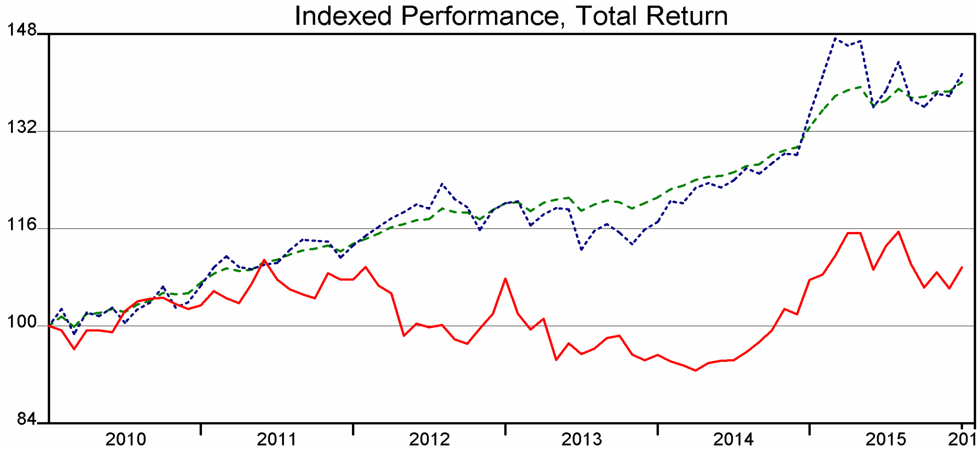


Total returns



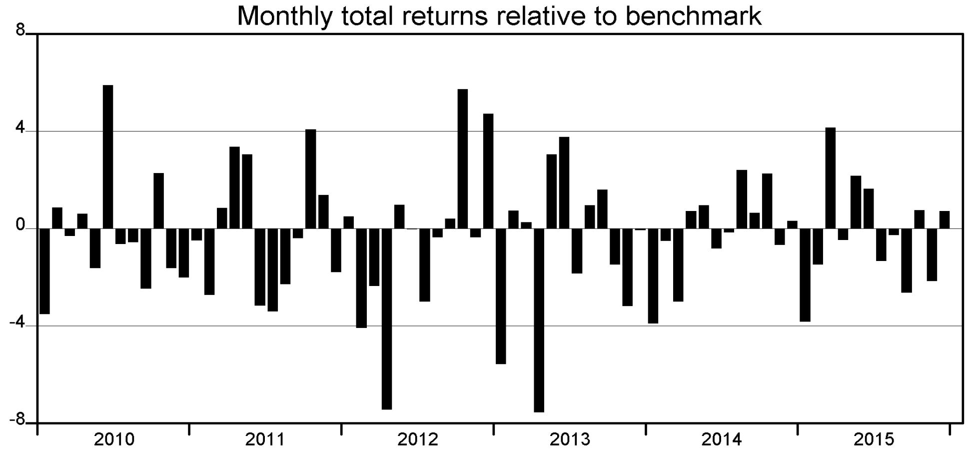
	2010	2011	2012	2013	2014	2015	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	3.33	4.15	0.15	-11.63	12.90	1.95	1.19	0.57	1.95	-3.10	3.13	3.29
▲	6.59	6.14	6.19	-2.57	15.12	4.86	5.80	5.56	4.86	1.96	3.94	2.58
◆	7.08	5.97	5.84	0.82	9.49	5.65	5.52	5.26	5.65	2.23	1.79	1.11
□	5.71	6.83	6.27	-2.77	14.99	4.17	5.75	5.21	4.17	1.24	2.80	2.02
△	8.74	8.00	7.24	-0.82	11.77	4.83	6.12	5.13	4.83	0.09	2.33	1.74
◇	5.74	13.03	4.98	0.65	18.33	3.42	7.88	7.19	3.42	-1.26	-2.72	-1.16
	20/26	21/30	29/32	32/32	18/34	27/38	29/30	31/32	27/38	37/39	15/40	5/42

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	-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	-3.74
Std Deviation 1	9.66	7.92	2.94	7.18	8.49	8.87
Tracking Error 1	9.52		5.20	1.37	3.72	7.48
Correlation	0.43		0.96	0.99	0.90	0.61
R^2 adjusted 2	0.16		0.92	0.98	0.80	0.35
Beta 2	0.53		0.35	0.90	0.96	0.67
Bear Beta 2	0.73		0.37	0.92	0.97	0.95
Bull Beta 2	0.95		0.38	0.88	0.89	0.49
Sharpe Ratio 1, 2	0.12		1.81	0.77	0.69	0.86
Inform Ratio 1	-0.47		-0.05	-0.04	0.08	0.26
Treynor Ratio 1, 2	2.15		15.02	6.19	6.11	11.26
Sortino Ratio 1, 2						
Jensens Alpha 1, 2	-1.82		3.34	0.53	0.50	3.80

1) annualized 2) LIBOR CHF 3 Month

Risk & return over 3 years