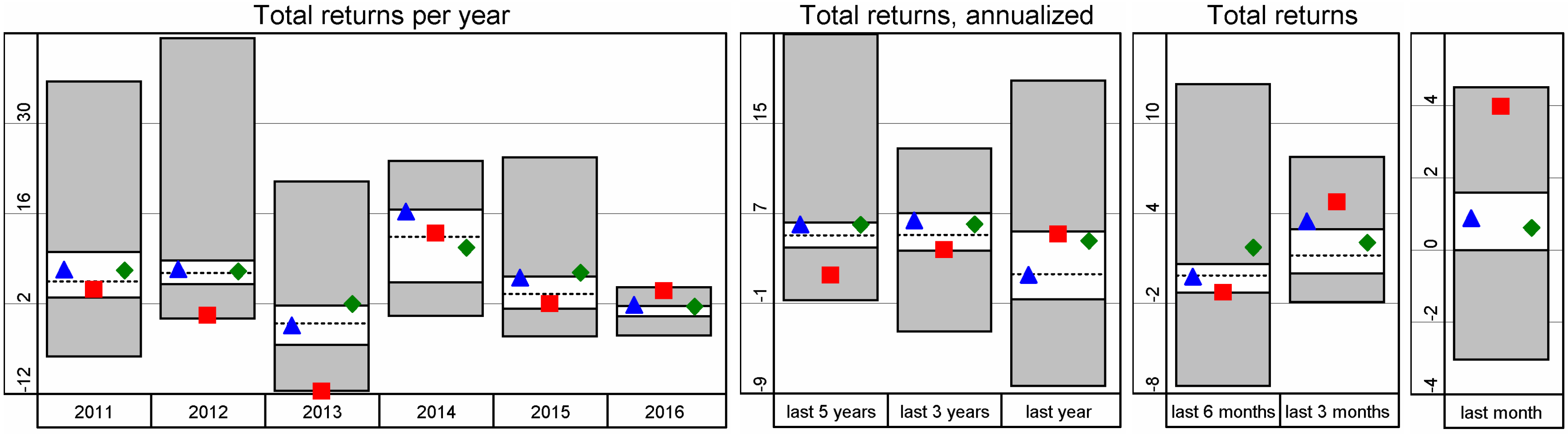
Directory

SOLVALOR 61

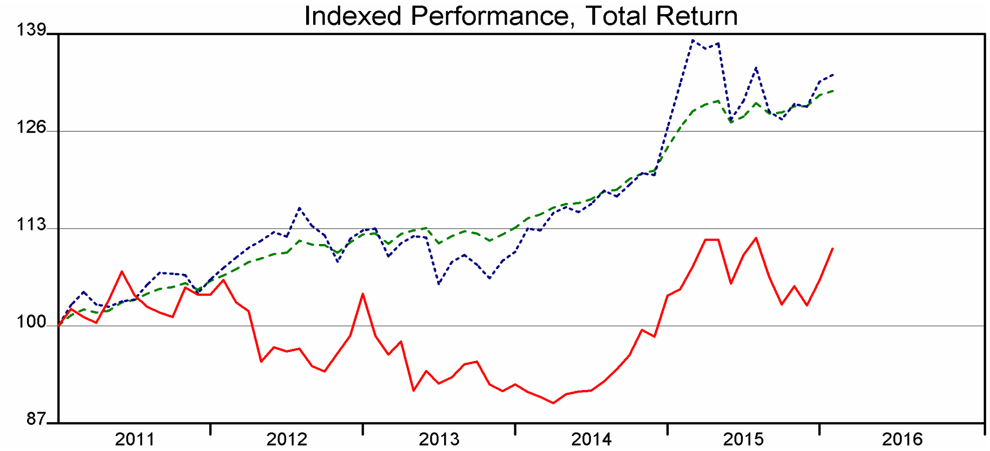
Latest date	31.01.2016	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456

Total returns per year / Total returns, annualized / Total returns



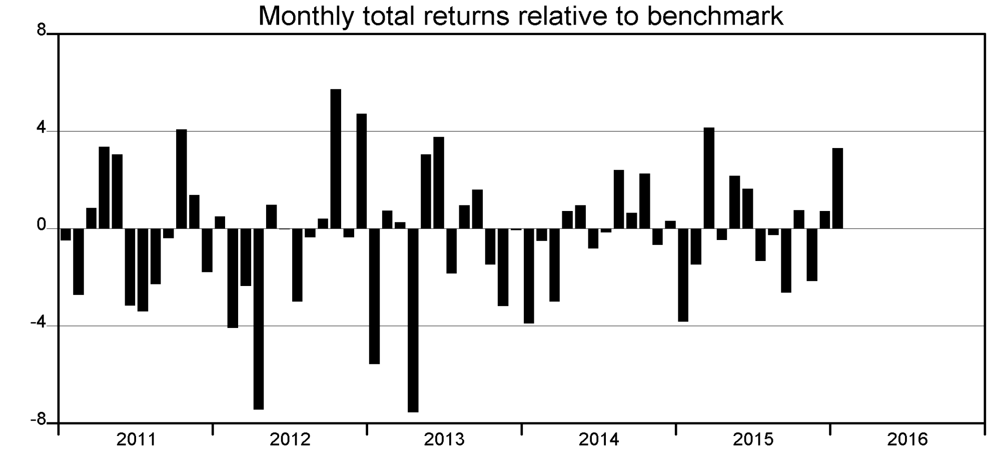
	2011	2012	2013	2014	2015	2016	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	4.15	0.15	-11.63	12.90	1.95	3.97	1.53	3.78	5.16	-1.28	4.76	3.97
▲	6.14	6.19	-2.57	15.12	4.86	0.67	5.36	5.72	0.88	-0.72	2.99	0.67
◆	5.97	5.84	0.82	9.49	5.66	0.40	5.31	5.35	3.88	1.23	1.56	0.40
□	6.83	6.27	-2.77	14.99	4.17	0.71	5.31	5.43	0.26	-1.20	1.99	0.71
△	8.00	7.24	-0.82	11.77	4.83	-0.38	5.38	5.04	-1.83	-3.04	0.10	-0.38
◇	13.03	4.98	0.65	18.33	3.42	3.41	7.83	8.29	2.63	0.59	1.96	3.41
	22/31	30/33	33/33	18/35	28/39	3/43	29/31	24/33	11/39	30/40	5/41	3/43

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	5.71		5.17	1.21	2.48	9.92
Min Rel Return	-7.56		-2.71	-0.99	-2.45	-3.74
Std Deviation [1]	9.76	7.85	2.91	7.10	8.41	8.85
Tracking Error [1]	9.65		5.17	1.37	3.75	7.56
Correlation	0.42		0.96	0.99	0.90	0.59
R^2 adjusted [2]	0.15		0.92	0.98	0.80	0.33
Beta [2]	0.53		0.35	0.89	0.96	0.66
Bear Beta [2]	0.73		0.37	0.92	0.97	0.95
Bull Beta [2]	0.84		0.38	0.87	0.90	0.41
Sharpe Ratio [1, 2]	0.15		1.76	0.72	0.62	0.85
Inform Ratio [1]	-0.38		-0.01	-0.04	0.01	0.31
Treynor Ratio [1, 2]	2.80		14.50	5.74	5.42	11.34
Sortino Ratio [1, 2]						
Jensens Alpha[1, 2]	-1.25		3.30	0.50	0.22	4.07

[1] annualized [2] LIBOR CHF 3 Month

Risk & return over 3 years