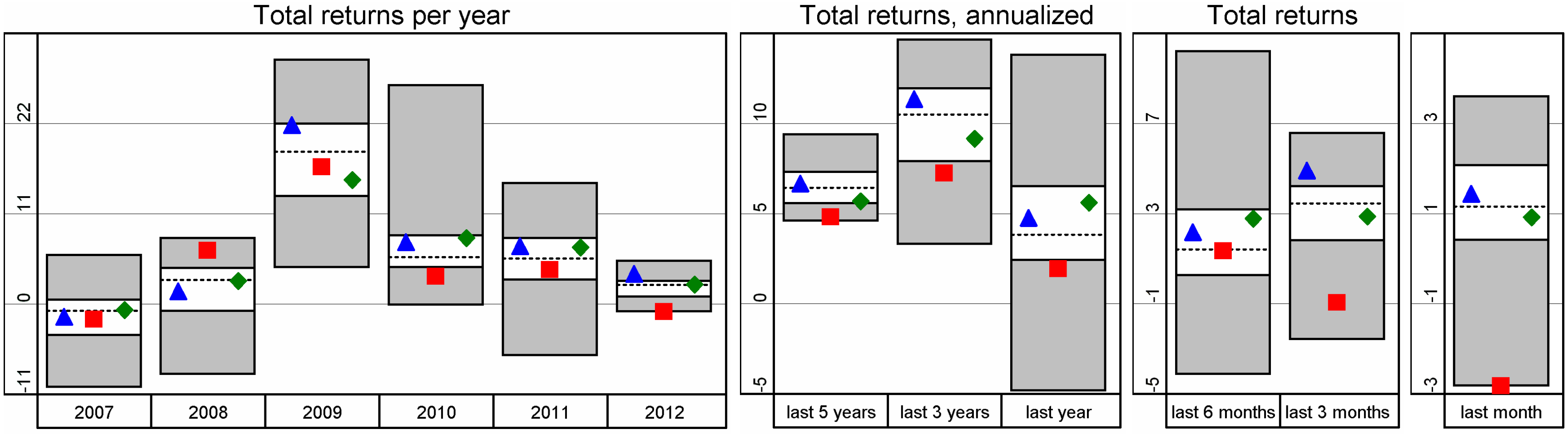
Directory

SOLVALOR 61

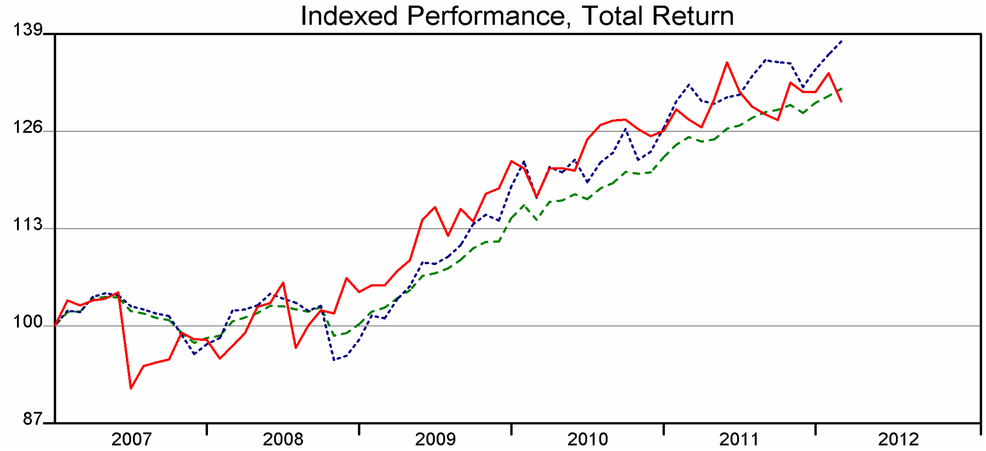
Latest date	29.02.2012	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

Total returns per year — Total returns, annualized — Total returns



	2007	2008	2009	2010	2011	2012	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	-1.86	6.51	16.70	3.33	4.15	-0.96	4.82	7.23	1.94	1.35	-0.96	-2.83
▲	-2.46	0.60	20.87	6.59	6.14	2.73	6.24	10.94	4.34	1.85	4.58	1.27
◆	-1.64	1.86	14.16	7.08	5.97	1.43	5.25	8.72	5.18	2.44	2.54	0.75
□	-3.42	0.53	19.61	5.71	6.83	2.57	5.73	10.47	4.85	2.27	4.15	1.25
△	-6.10	-1.38	19.45	8.75	8.00	2.29	5.59	12.05	3.82	1.60	4.29	1.08
◇	-0.80	-2.41	22.85	5.74	13.03	0.61	6.81	12.29	8.02	4.40	3.43	0.99
	12/18	2/20	16/23	20/25	20/28	29/29	16/18	20/23	23/28	17/29	28/29	29/29

Indexed Performance, Total Return

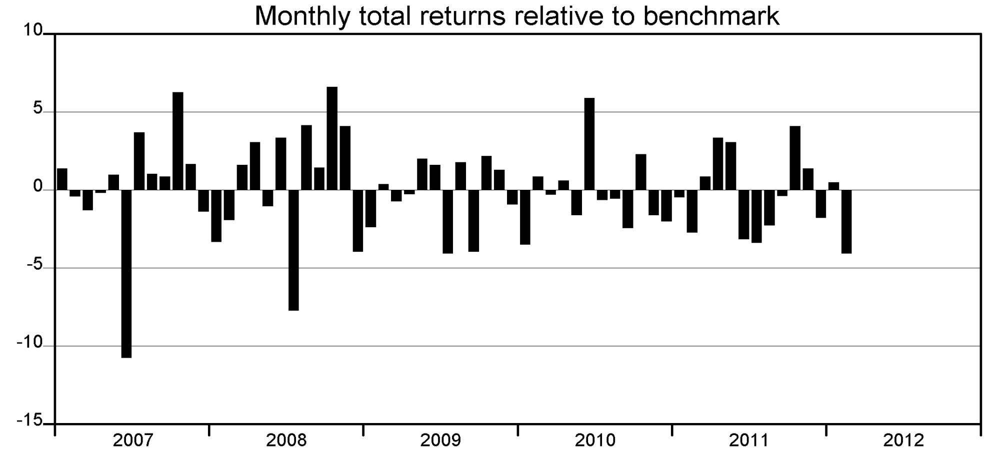


■ SOLVALOR 61
▲ DB Rued Blass Immobilienfonds CH Idx unweighted TR
◆ Lipper Schweiz - Real Estate Switzerland
□ SXI Real Estate Funds TR
△ UBS (CH) Property Fd-Swiss Mixed 'Sima'
◇ LA FONCIERE

60 months	■	▲	◆	□	△	◇
Max Gain	5.00	4.01	2.80	3.79	4.93	10.26
Max Loss	-12.27	-7.04	-3.75	-5.97	-5.64	-10.58
Max Drawdown	-12.27	-8.55	-5.96	-9.01	-13.82	-16.06
Max Rel Return	6.59		3.29	1.06	2.61	6.25
Min Rel Return	-10.79		-1.75	-0.82	-2.95	-5.75
Std Deviation [1]	9.97	7.02	3.71	6.24	7.69	10.34
Tracking Error [1]	11.18		3.75	1.33	4.46	7.07
Correlation	0.20		0.94	0.99	0.82	0.73
R^2 adjusted [2]	0.01		0.88	0.97	0.67	0.53
Beta [2]	0.30		0.51	0.88	0.90	1.08
Bear Beta [2]	0.34		0.52	0.87	0.63	1.24
Bull Beta [2]	0.45		0.55	0.92	1.05	1.42
Sharpe Ratio [1, 2]	0.35		1.04	0.70	0.56	0.52
Inform Ratio [1]	-0.12		-0.25	-0.36	-0.14	0.08
Treynor Ratio [1, 2]	12.05		7.90	5.08	4.83	5.09
Sortino Ratio [1, 2]	0.29		0.78	0.66	0.59	0.46
Jensens Alpha[1, 2]	2.12		1.50	0.11	-0.11	0.15

1) annualized 2) LIBOR CHF 3 Months

Monthly total returns relative to benchmark



Risk & return over 3 years