Directory

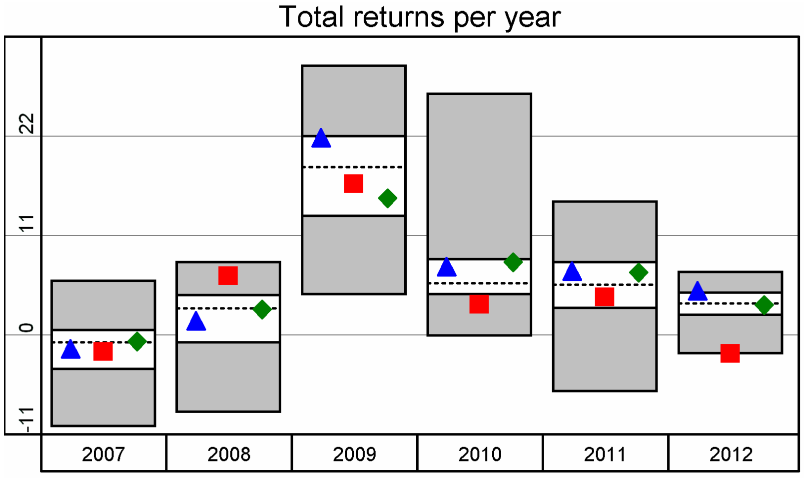
SOLVALOR 61

Latest date	31.03.2012
Currency	CHF

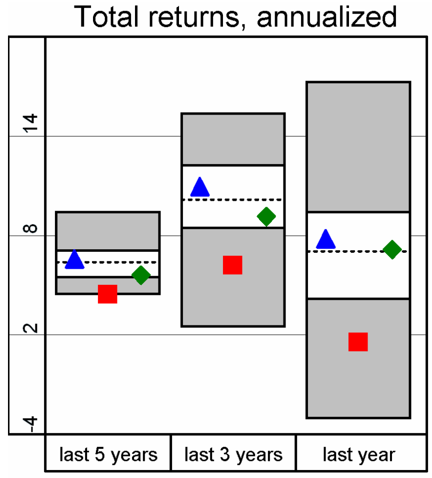
SOLVALOR 61

Valoren	278545
ISIN	CH0002785456

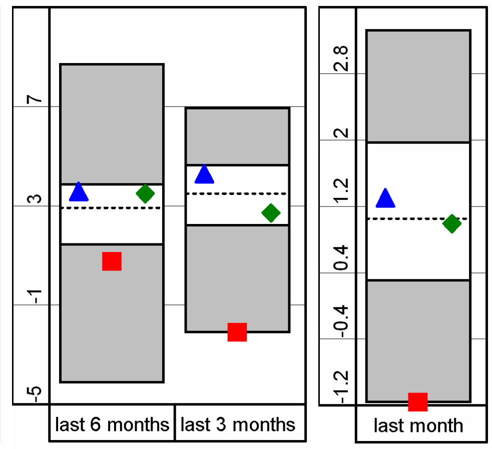
Total returns per year



Total returns, annualized

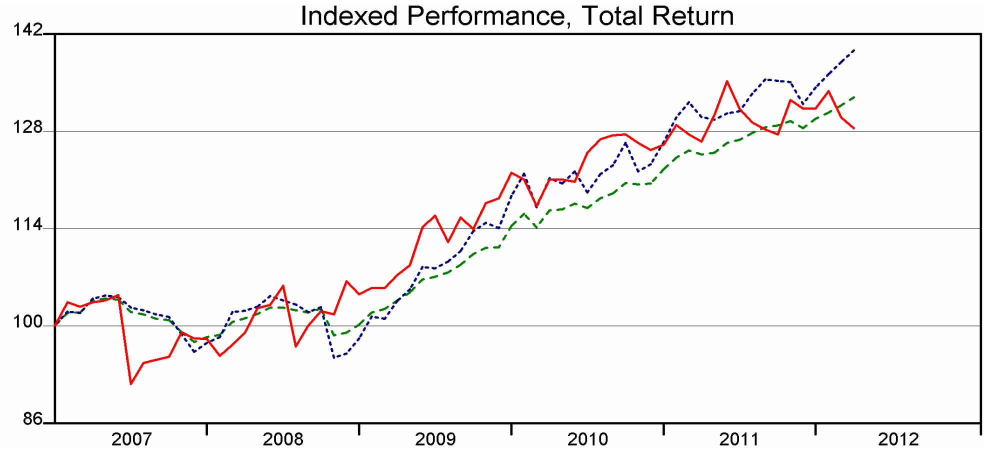


Total returns



	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	-2.12	4.44	6.19	1.54	0.76	-2.12	-1.17
▲	-2.46	0.60	20.87	6.59	6.14	3.97	6.08	10.45	7.31	3.24	3.97	1.20
◆	-1.64	1.86	14.16	7.08	5.97	2.38	5.10	8.63	6.64	3.15	2.38	0.89
□	-3.42	0.53	19.61	5.71	6.83	3.52	5.42	9.91	7.44	3.42	3.52	0.93
△	-6.10	-1.38	19.45	8.75	8.00	2.60	4.84	10.38	4.13	1.91	2.60	0.31
◇	-0.80	-2.41	22.85	5.74	13.03	3.44	7.07	12.21	13.09	6.66	3.44	2.80
	12/18	2/20	16/23	20/25	20/28	28/28	18/18	20/23	25/28	24/28	28/28	28/28

Indexed Performance, Total Return

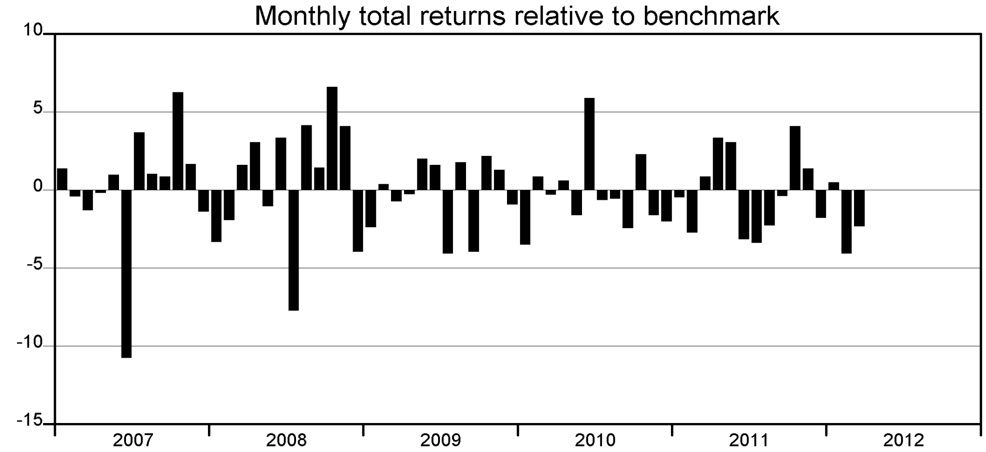


- ■ SOLVALOR 61
- ▲ DB Rued Blass Immobilienfonds CH Idx unweighted TR
- ◆ Lipper Schweiz - Real Estate Switzerland
- □ SXI Real Estate Funds TR
- △ UBS (CH) Property Fd-Swiss Mixed 'Sima'
- ◇ LA FONCIERE

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	9.99	6.99	3.67	6.18	7.53	10.38
Tracking Error 1	11.22		3.75	1.32	4.39	7.10
Correlation	0.20		0.94	0.99	0.82	0.73
R^2 adjusted 2	0.01		0.88	0.98	0.67	0.53
Beta 2	0.30		0.51	0.88	0.88	1.08
Bear Beta 2	0.34		0.52	0.87	0.63	1.24
Bull Beta 2	0.47		0.55	0.92	1.05	1.40
Sharpe Ratio 1, 2	0.32		1.02	0.66	0.48	0.55
Inform Ratio 1	-0.14		-0.25	-0.47	-0.27	0.13
Treynor Ratio 1, 2	11.11		7.71	4.81	4.14	5.31
Sortino Ratio 1, 2	0.27		0.76	0.63	0.50	0.48
Jensens Alpha 1, 2	1.85		1.45	-0.02	-0.62	0.52

1) annualized 2) LIBOR CHF 3 Months

Monthly total returns relative to benchmark



Risk & return over 3 years