Directory

SOLVALOR 61

Latest date	31.05.2012
Currency	CHF

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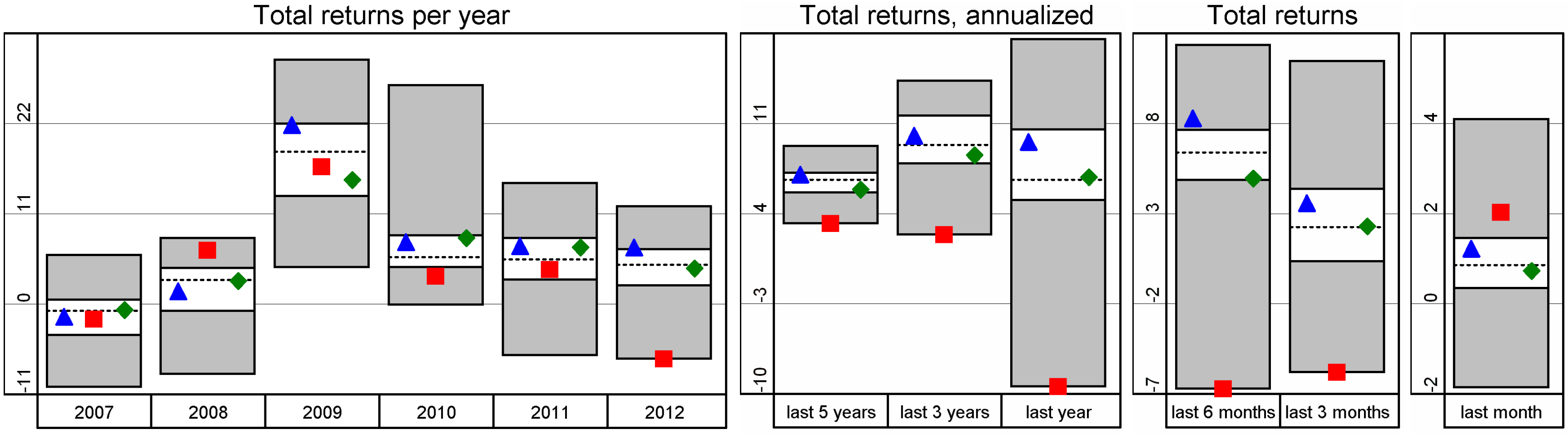
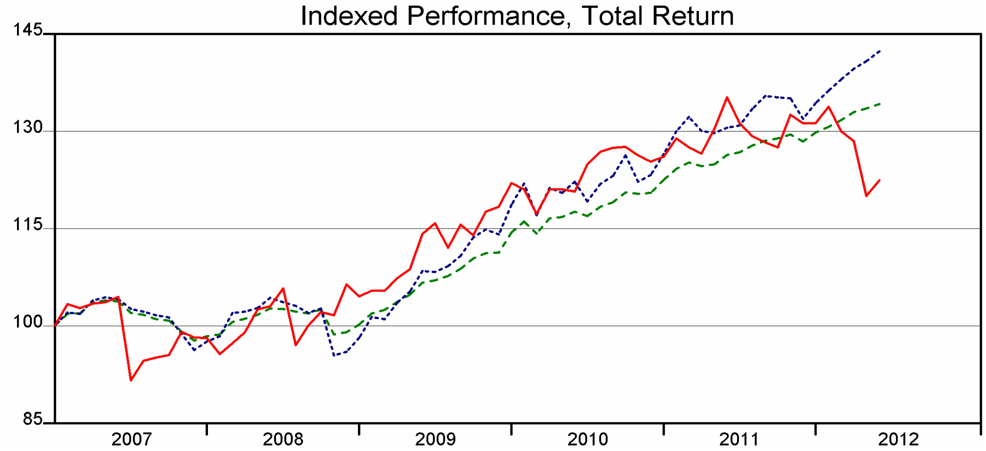
Valoren	278545
ISIN	CH0002785456

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



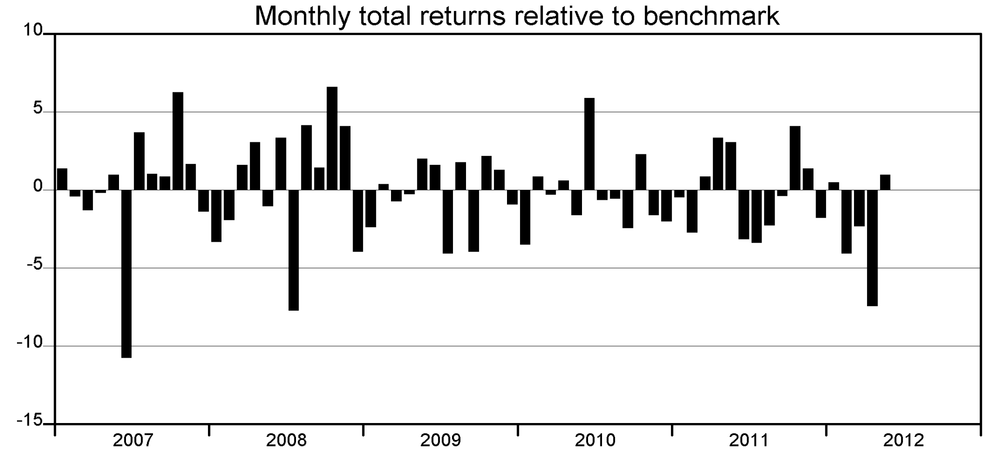
	2007	2008	2009	2010	2011	2012	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	-1.86	6.51	16.70	3.33	4.15	-6.73	3.23	2.36	-9.45	-6.73	-5.83	2.02
▲	-2.46	0.60	20.87	6.59	6.14	5.97	6.43	9.47	8.98	7.87	3.15	1.05
◆	-1.64	1.86	14.16	7.08	5.97	3.38	5.27	7.95	6.24	4.51	1.88	0.56
□	-3.42	0.53	19.61	5.71	6.83	5.08	5.81	8.91	7.78	6.71	2.46	0.88
△	-6.10	-1.38	19.45	8.75	8.00	4.34	5.63	9.31	6.84	6.38	2.00	1.52
◇	-0.80	-2.41	22.85	5.74	13.03	2.21	6.79	11.19	5.07	5.07	1.59	-1.54
	12/18	2/20	16/23	20/25	20/27	28/28	18/18	24/24	28/28	28/28	28/28	4/28

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

Monthly total returns relative to benchmark



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	-8.49	-5.87	-8.55	-12.00	-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]	10.50	6.99	3.67	6.17	7.47	10.41
Tracking Error [1]	11.71		3.76	1.32	4.34	7.20
Correlation	0.18		0.94	0.99	0.82	0.72
R^2 adjusted [2]	0.00		0.88	0.98	0.67	0.52
Beta [2]	0.29		0.50	0.87	0.88	1.08
Bear Beta [2]	0.33		0.53	0.87	0.65	1.26
Bull Beta [2]	0.62		0.55	0.91	1.03	1.48
Sharpe Ratio [1, 2]	0.20		1.08	0.74	0.59	0.53
Inform Ratio [1]	-0.26		-0.29	-0.45	-0.17	0.05
Treynor Ratio [1, 2]	7.57		8.20	5.32	5.10	5.18
Sortino Ratio [1, 2]	0.17		0.78	0.66	0.60	0.46
Jensens Alpha[1, 2]	0.67		1.50	0.07	-0.12	-0.07

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years