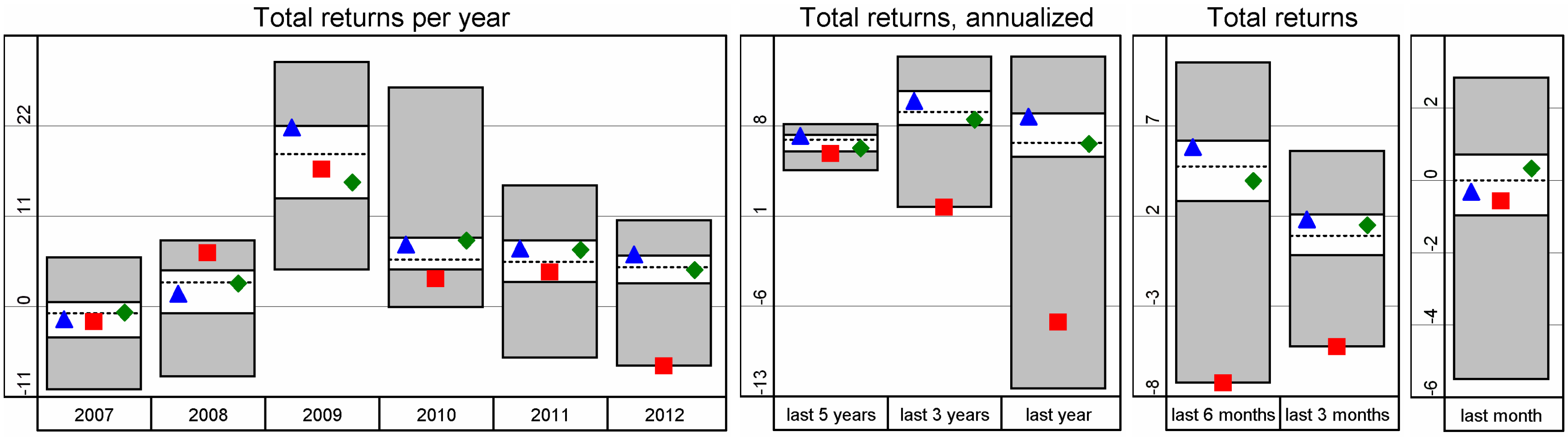
Directory

SOLVALOR 61

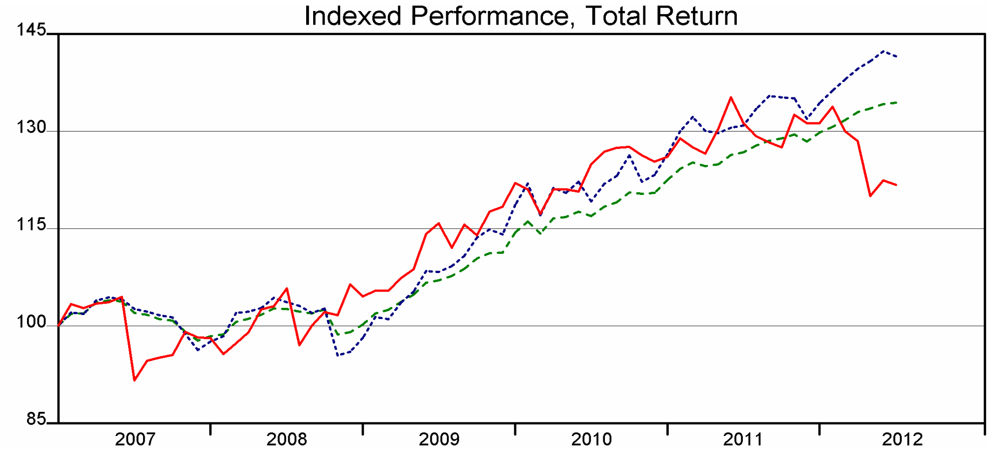
Latest date	30.06.2012	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

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	-7.27	5.85	1.67	-7.25	-7.27	-5.27	-0.58
▲	-2.46	0.60	20.87	6.59	6.14	5.41	6.64	9.32	8.13	5.41	1.39	-0.53
◆	-1.64	1.86	14.16	7.08	5.97	3.51	5.67	7.88	6.02	3.51	1.08	0.12
□	-3.42	0.53	19.61	5.71	6.83	4.92	6.16	8.86	7.67	4.92	1.36	-0.15
△	-6.10	-1.38	19.45	8.75	8.00	4.66	6.00	9.42	8.91	4.66	2.01	0.31
◇	-0.80	-2.41	22.85	5.74	13.03	1.96	7.77	13.37	6.53	1.96	-1.42	-0.24
	12/18	2/20	16/23	20/25	20/27	28/28	15/18	24/24	27/28	28/28	28/28	20/28

Indexed Performance, Total Return

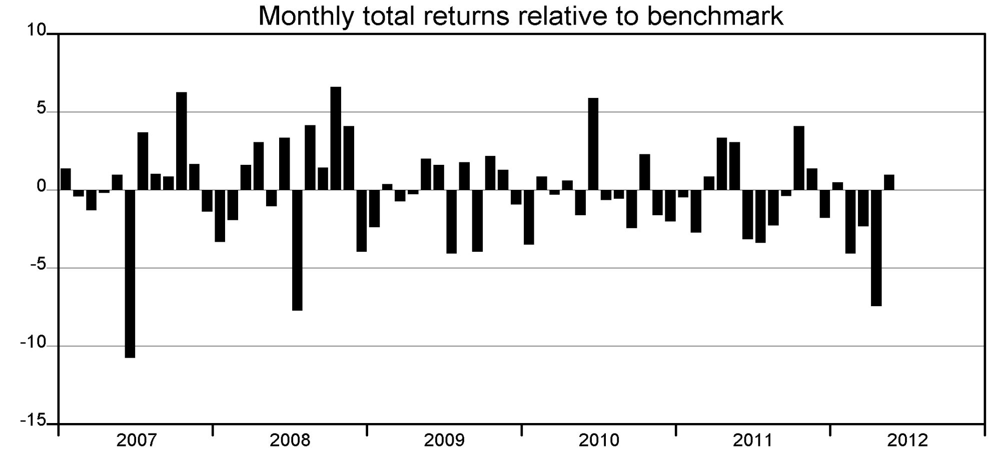


- ■ SOLVALOR 61
- ▲ DB Rued Blass Immobilienfonds CH Idx unweighted TR
- ◆ Lipper Schweiz - Real Estate Switzerland
- □ SXI Real Estate Funds TR
- △ UBS (CH) Property Fd-Swiss Mixed 'Sima'
- ◇ LA FONCIERE

60 months	■	▲	◆	□	△	◇
Max Gain	5.00	4.01	2.80	3.79	4.93	10.26
Max Loss	-8.26	-7.04	-3.75	-5.97	-5.64	-10.58
Max Drawdown	-11.24	-8.49	-4.19	-6.88	-10.75	-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]	8.82	6.95	3.53	6.09	7.42	10.13
Tracking Error [1]	10.52		3.77	1.32	4.36	7.04
Correlation	0.14		0.95	0.99	0.82	0.72
R^2 adjusted [2]	-0.01		0.90	0.98	0.67	0.51
Beta [2]	0.18		0.49	0.87	0.87	1.05
Bear Beta [2]	0.29		0.53	0.88	0.67	1.25
Bull Beta [2]	0.62		0.55	0.91	1.03	1.48
Sharpe Ratio [1, 2]	0.53		1.24	0.81	0.65	0.64
Inform Ratio [1]	-0.07		-0.24	-0.34	-0.14	0.15
Treynor Ratio [1, 2]	26.37		9.24	5.78	5.56	6.23
Sortino Ratio [1, 2]	0.51		0.88	0.73	0.65	0.57
Jensens Alpha [1, 2]	3.75		1.86	0.27	0.08	0.80

1) annualized 2) LIBOR CHF 3 Months

Monthly total returns relative to benchmark



Risk & return over 3 years