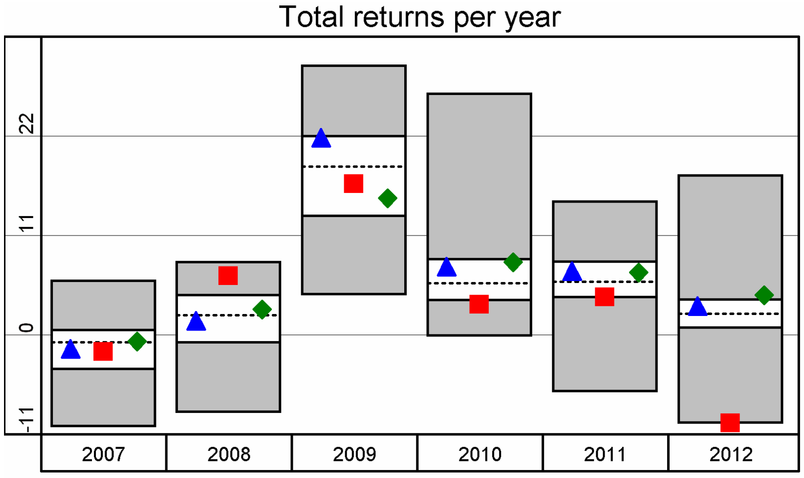
Directory

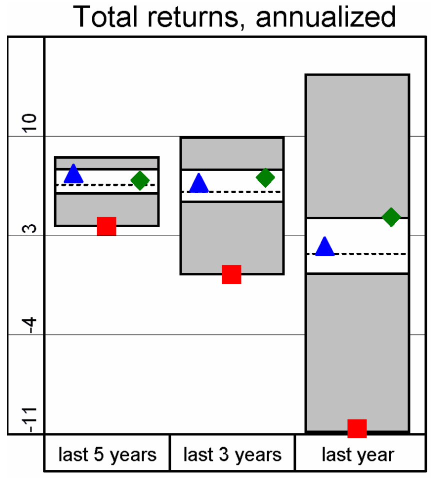
SOLVALOR 61

Latest date	31.10.2012	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

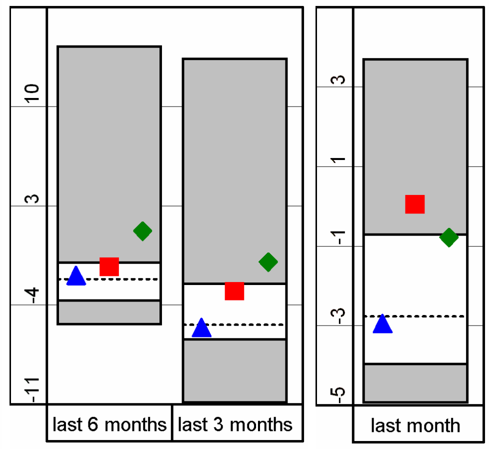
Total returns per year



Total returns, annualized

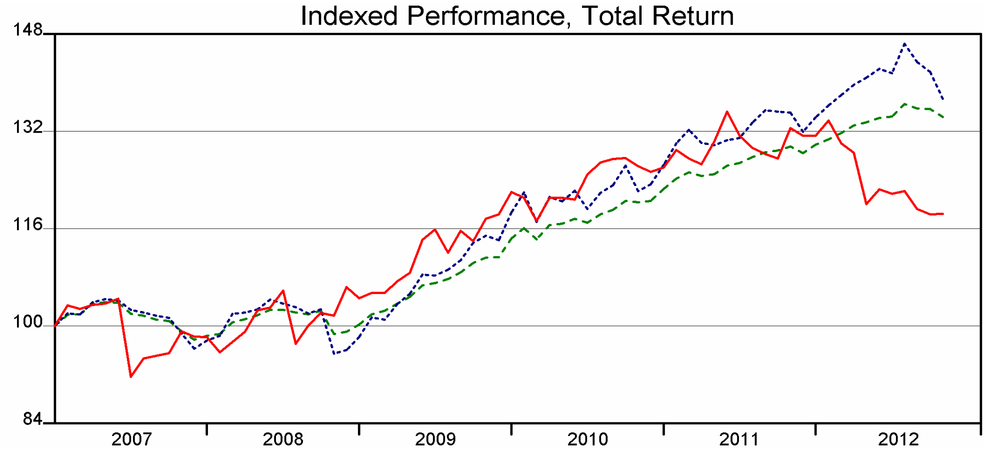


Total returns



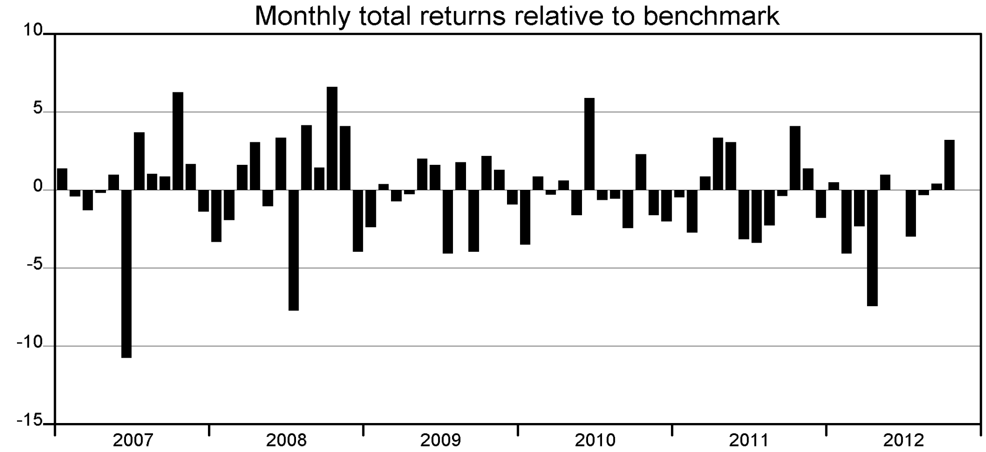
	2007	2008	2009	2010	2011	2012	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	-1.86	6.51	16.70	3.33	4.15	-9.77	3.63	0.23	-10.63	-1.30	-3.06	0.04
▲	-2.46	0.60	20.87	6.59	6.14	2.26	6.80	6.14	1.68	-2.48	-6.17	-3.15
◆	-1.64	1.86	14.16	7.08	5.97	3.45	6.27	6.48	3.71	0.62	-1.56	-0.99
□	-3.42	0.53	19.61	5.71	6.83	2.04	6.37	6.06	1.76	-2.05	-5.83	-2.85
△	-6.10	-1.38	19.45	8.75	8.00	1.16	6.26	6.19	1.80	-1.57	-6.46	-3.68
◇	-0.80	-2.41	22.85	5.74	13.03	0.98	7.33	9.48	2.93	-2.72	-4.30	-0.72
	12/18	2/21	16/24	21/26	21/28	28/28	18/18	24/24	27/28	9/28	9/28	3/29

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

Monthly total returns relative to benchmark



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	-12.43	-8.49	-3.89	-6.68	-7.89	-16.06
Max Rel Return	6.59		3.29	1.06	2.61	6.25
Min Rel Return	-10.79		-1.90	-0.82	-2.95	-5.75
Std Deviation [1]	8.70	7.22	3.45	6.36	7.68	10.35
Tracking Error [1]	10.15		4.07	1.32	4.35	7.06
Correlation	0.21		0.96	0.99	0.83	0.73
R^2 adjusted [2]	0.01		0.91	0.98	0.69	0.53
Beta [2]	0.25		0.46	0.87	0.88	1.05
Bear Beta [2]	0.32		0.53	0.88	0.69	1.19
Bull Beta [2]	0.57		0.53	0.92	1.03	1.46
Sharpe Ratio [1, 2]	0.32		1.50	0.84	0.68	0.60
Inform Ratio [1]	-0.30		-0.12	-0.31	-0.12	0.07
Treynor Ratio [1, 2]	11.00		11.46	6.19	6.00	6.01
Sortino Ratio [1, 2]	0.30		1.06	0.75	0.67	0.57
Jensens Alpha [1, 2]	1.32		2.62	0.33	0.17	0.21

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years