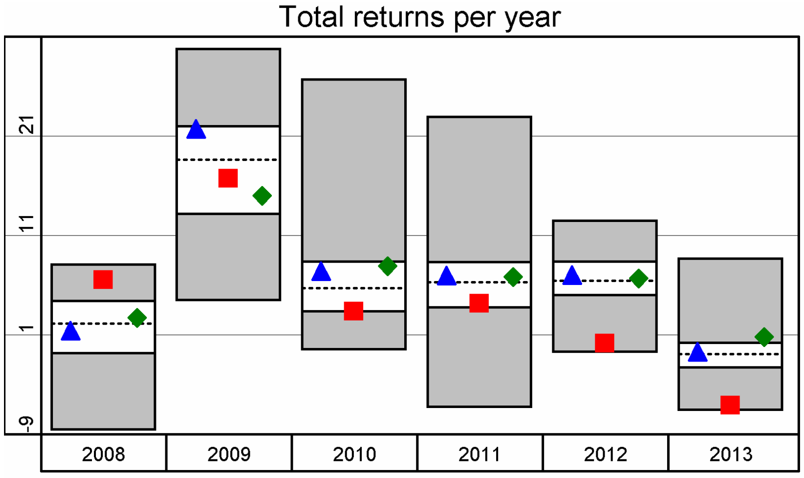
Directory

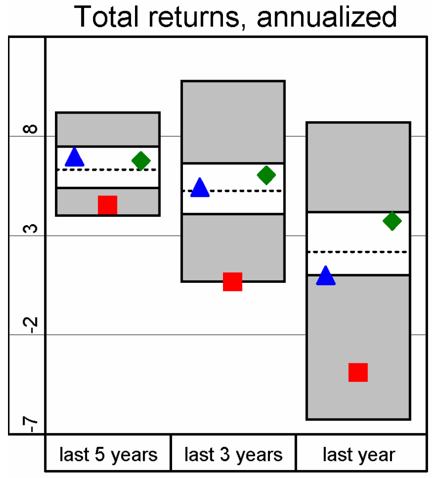
SOLVALOR 61

Latest date 31.03.2013	SOLVALOR 61	Valoren 278545
Currency CHF		ISIN CH0002785456

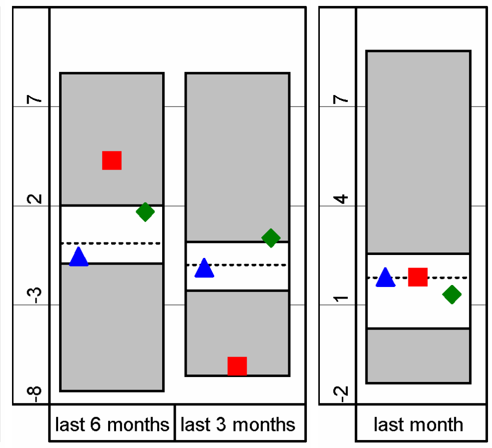
Total returns per year



Total returns, annualized

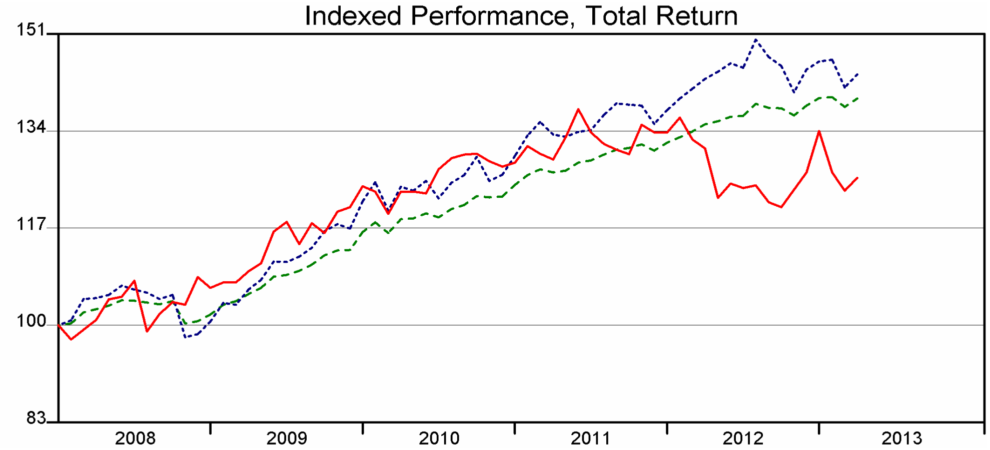


Total returns



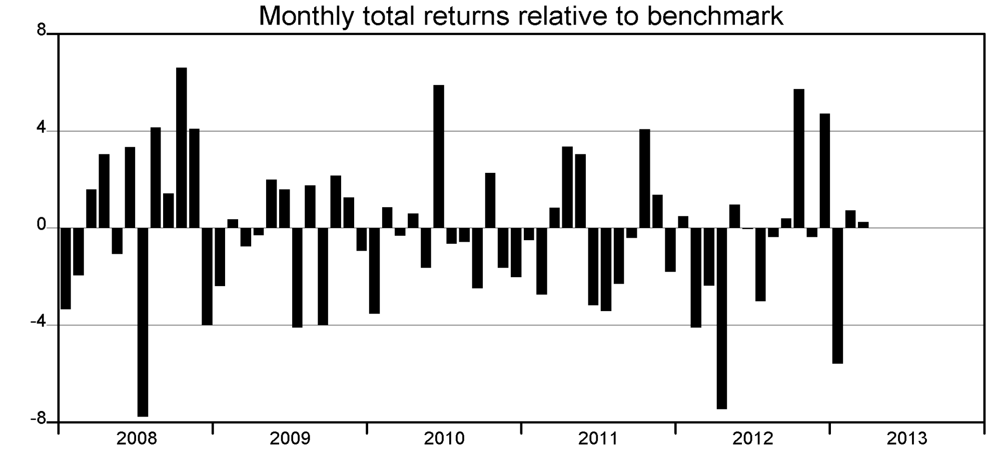
	2008	2009	2010	2011	2012	2013	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	6.51	16.70	3.33	4.15	0.15	-6.10	4.51	0.66	-3.93	4.26	-6.10	1.84
▲	0.60	20.87	6.59	6.14	6.19	-1.53	6.56	5.01	0.58	-0.97	-1.53	1.60
◆	1.86	14.16	7.08	5.97	5.84	-0.04	6.32	5.61	3.32	1.27	-0.04	1.07
□	0.53	19.61	5.71	6.83	6.27	-1.24	6.71	5.27	1.38	-0.08	-1.24	1.84
△	-1.38	19.45	8.75	8.00	7.24	-2.76	6.96	6.24	1.64	-0.72	-2.76	1.94
◇	-2.41	22.85	5.74	13.03	4.98	-0.48	6.77	7.56	1.01	2.71	-0.48	1.84
	2/21	16/24	21/27	23/32	27/33	31/32	19/21	25/25	25/30	4/32	31/32	12/32

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	5.70	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	-7.77		-1.90	-0.82	-2.95	-5.75
Std Deviation 1	9.45	7.23	3.40	6.45	7.92	10.26
Tracking Error 1	10.70		4.12	1.23	4.34	6.92
Correlation	0.21		0.96	0.99	0.84	0.74
R^2 adjusted 2	0.01		0.91	0.98	0.70	0.54
Beta 2	0.27		0.45	0.88	0.92	1.05
Bear Beta 2	0.27		0.52	0.89	0.74	1.13
Bull Beta 2	0.62		0.51	0.91	0.97	1.56
Sharpe Ratio 1, 2	0.41		1.60	0.91	0.77	0.58
Inform Ratio 1	-0.18		-0.05	0.12	0.09	0.03
Treynor Ratio 1, 2	14.10		12.26	6.74	6.74	5.72
Sortino Ratio 1, 2						
Jensens Alpha1, 2	2.27		2.94	0.83	0.86	-0.08

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years