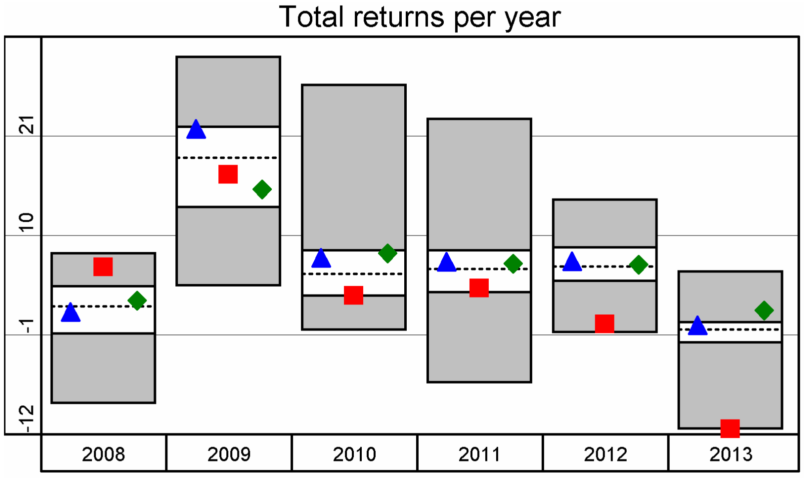
Directory

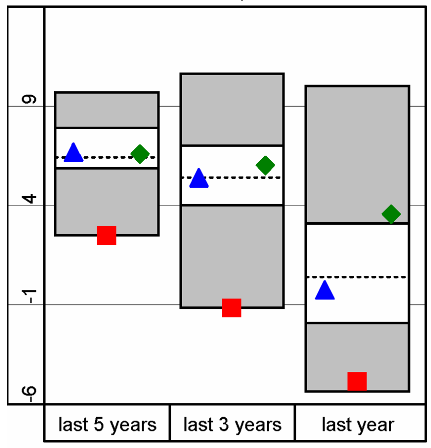
SOLVALOR 61

Latest date	31.05.2013	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

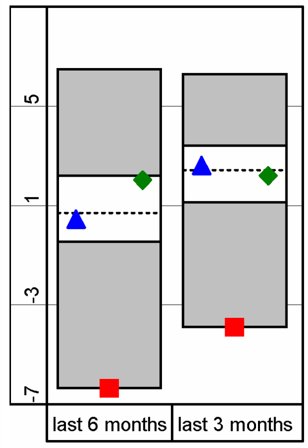
Total returns per year

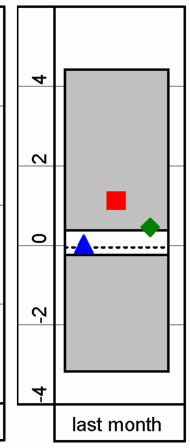


Total returns, annualized



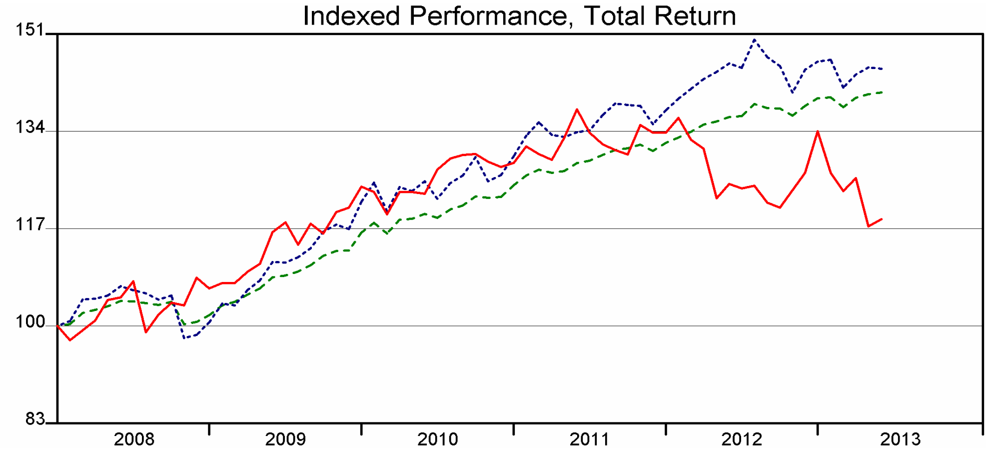
Total returns





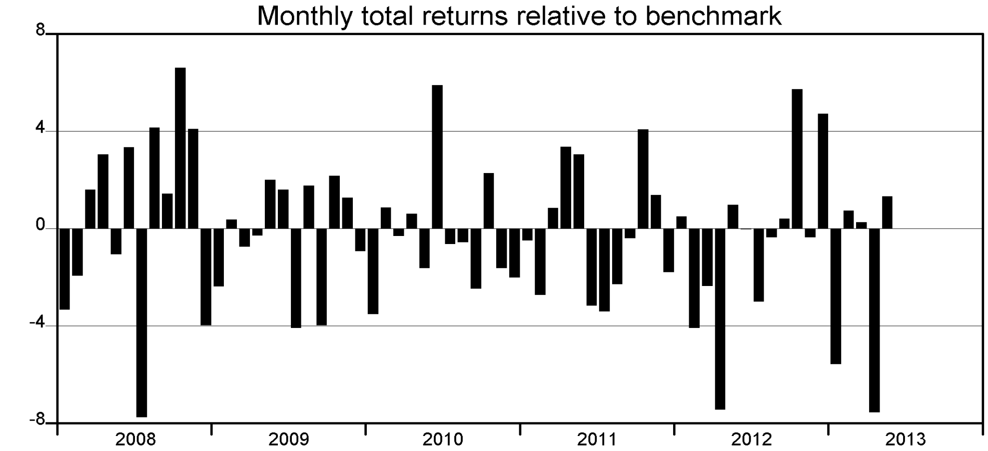
	2008	2009	2010	2011	2012	2013	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	6.51	16.70	3.33	4.15	0.15	-11.42	2.48	-1.19	-4.88	-6.37	-3.93	1.12
▲	0.60	20.87	6.59	6.14	6.19	-0.87	6.26	4.97	-0.66	0.12	2.27	-0.18
◆	1.86	14.16	7.08	5.97	5.84	0.75	6.16	5.59	3.14	1.68	1.86	0.24
□	0.53	19.61	5.71	6.83	6.27	-0.80	6.30	5.17	0.33	0.62	2.30	-0.13
△	-1.38	19.45	8.75	8.00	7.24	-1.39	7.02	6.53	1.36	1.36	3.38	-0.16
◇	-2.41	22.85	5.74	13.03	4.98	0.36	7.14	7.41	3.08	1.68	2.70	-0.06
	2/21	16/24	21/27	23/32	28/34	30/30	20/20	24/24	28/29	30/30	30/30	4/30

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	-14.83	-8.49	-3.89	-6.68	-7.89	-15.32
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	9.87	7.22	3.40	6.44	7.94	10.13
Tracking Error 1	11.15		4.12	1.21	4.32	6.74
Correlation	0.19		0.96	0.99	0.84	0.75
R^2 adjusted 2	0.00		0.91	0.98	0.70	0.55
Beta 2	0.26		0.46	0.88	0.92	1.05
Bear Beta 2	0.29		0.52	0.89	0.75	1.12
Bull Beta 2	0.94		0.52	0.94	0.94	1.46
Sharpe Ratio 1, 2	0.20		1.58	0.87	0.79	0.63
Inform Ratio 1	-0.32		-0.02	0.03	0.16	0.12
Treynor Ratio 1, 2	7.56		12.13	6.41	6.87	6.16
Sortino Ratio 1, 2						
Jensens Alpha 1, 2	0.51		2.96	0.70	1.16	0.57

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years