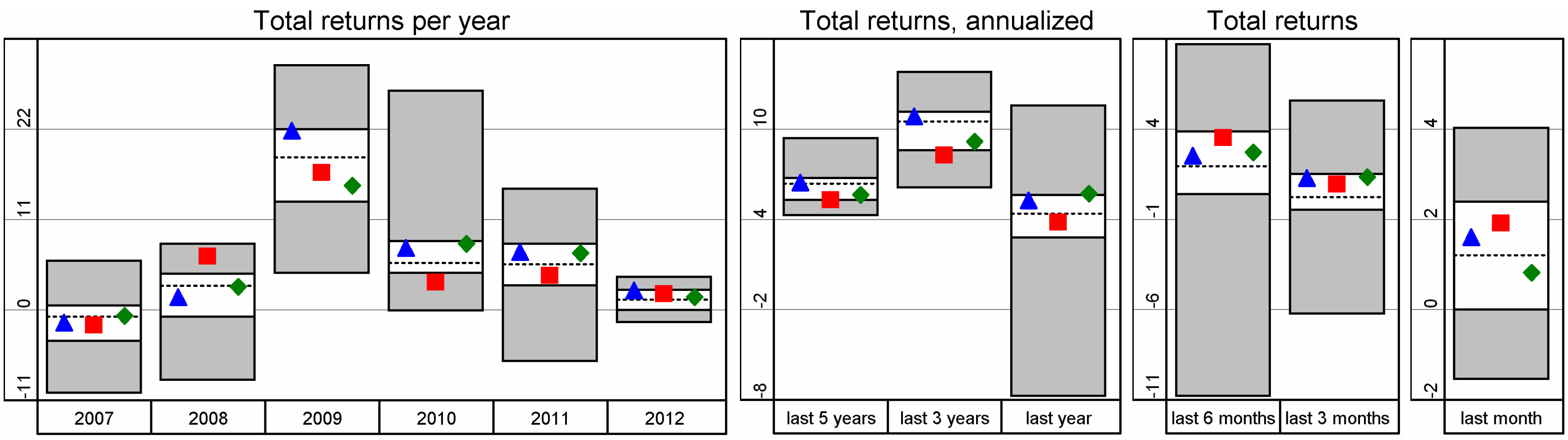
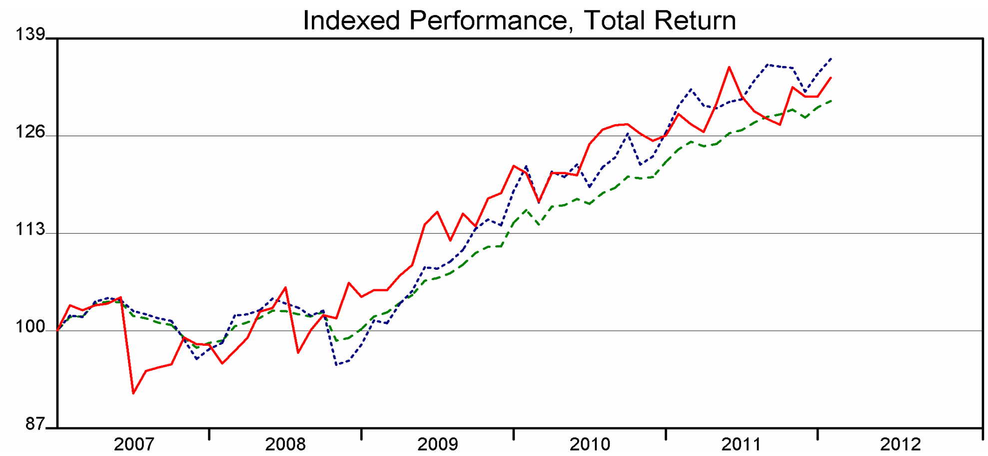
Directory

SOLVALOR 61

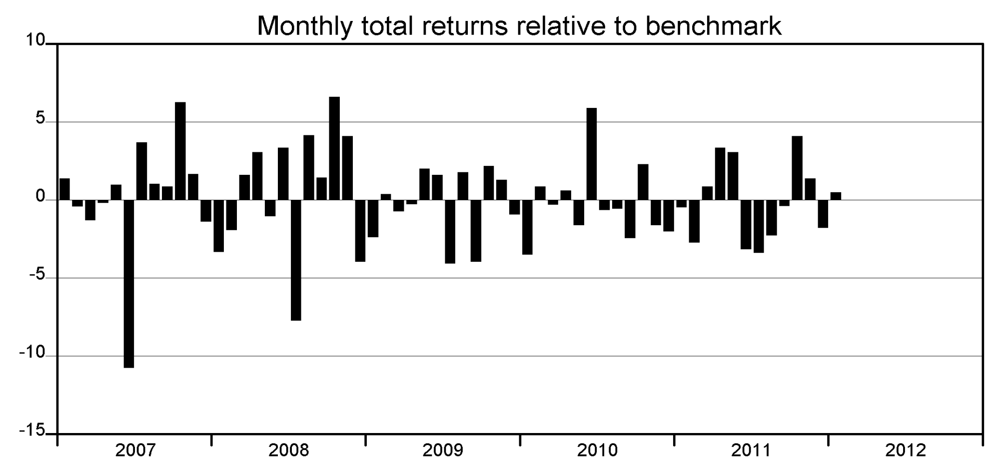
Latest date	31.01.2012	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456



	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	1.92	5.30	8.27	3.80	3.51	0.95	1.92
▲	-2.46	0.60	20.87	6.59	6.14	1.44	5.94	10.34	4.77	2.11	0.86	1.44
◆	-1.64	1.86	14.16	7.08	5.97	0.65	5.11	8.64	5.20	2.28	0.91	0.65
□	-3.42	0.53	19.61	5.71	6.83	1.30	5.31	9.97	5.23	2.25	1.01	1.30
△	-6.10	-1.38	19.45	8.75	8.00	1.20	4.77	11.11	5.95	2.96	1.83	1.20
◇	-0.80	-2.41	22.85	5.74	13.03	-0.37	6.73	12.43	8.64	2.24	1.55	-0.37
	12/18	2/20	16/23	20/25	20/28	8/28	14/18	19/22	19/27	8/28	11/28	8/28



- ■ 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	-12.27	-7.04	-3.75	-5.97	-5.64	-10.58
Max Drawdown	-12.27	-8.55	-5.96	-9.01	-13.82	-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]	9.87	7.01	3.71	6.25	7.83	10.34
Tracking Error [1]	11.03		3.75	1.36	4.62	7.08
Correlation	0.21		0.94	0.99	0.81	0.73
R^2 adjusted [2]	0.02		0.88	0.97	0.66	0.53
Beta [2]	0.31		0.51	0.88	0.91	1.08
Bear Beta [2]	0.32		0.52	0.86	0.60	1.25
Bull Beta [2]	0.41		0.55	0.92	1.05	1.42
Sharpe Ratio [1, 2]	0.40		1.00	0.63	0.44	0.51
Inform Ratio [1]	-0.05		-0.21	-0.44	-0.24	0.10
Treynor Ratio [1, 2]	12.85		7.57	4.58	3.89	4.99
Sortino Ratio [1, 2]	0.32		0.77	0.61	0.47	0.45
Jensens Alpha[1, 2]	2.58		1.49	-0.05	-0.67	0.38

[1]) annualized [2]) LIBOR CHF 3 Months