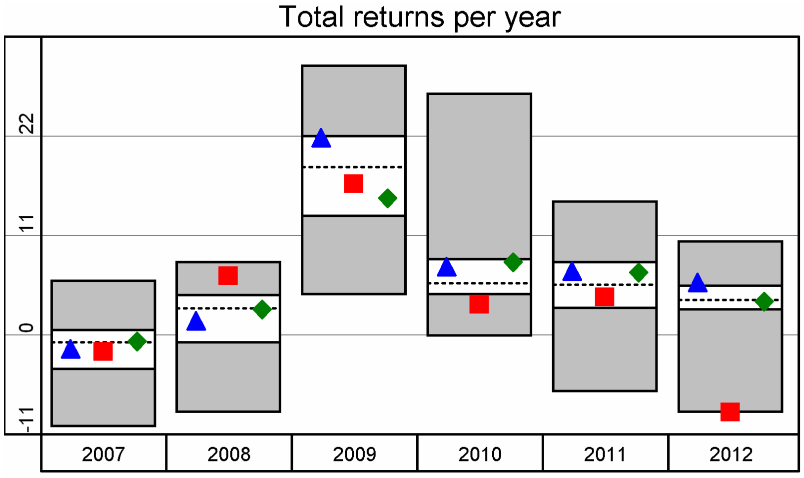
Directory

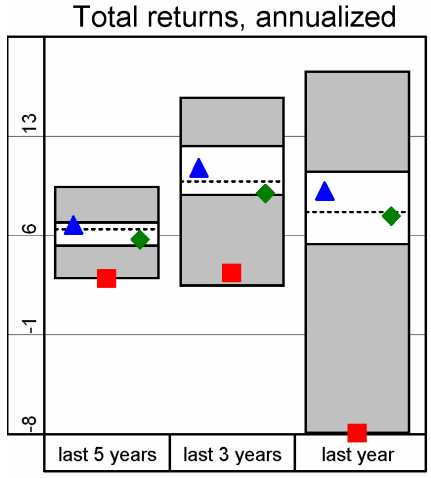
SOLVALOR 61

Latest date	30.04.2012	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

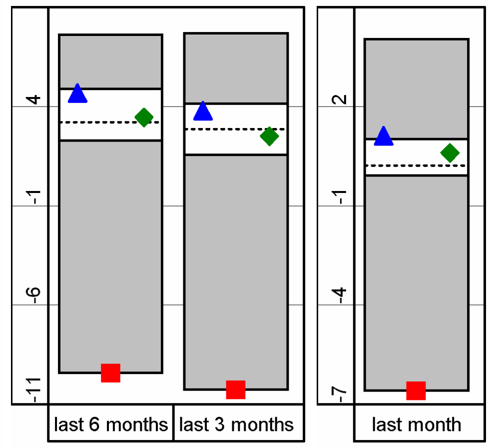
Total returns per year



Total returns, annualized

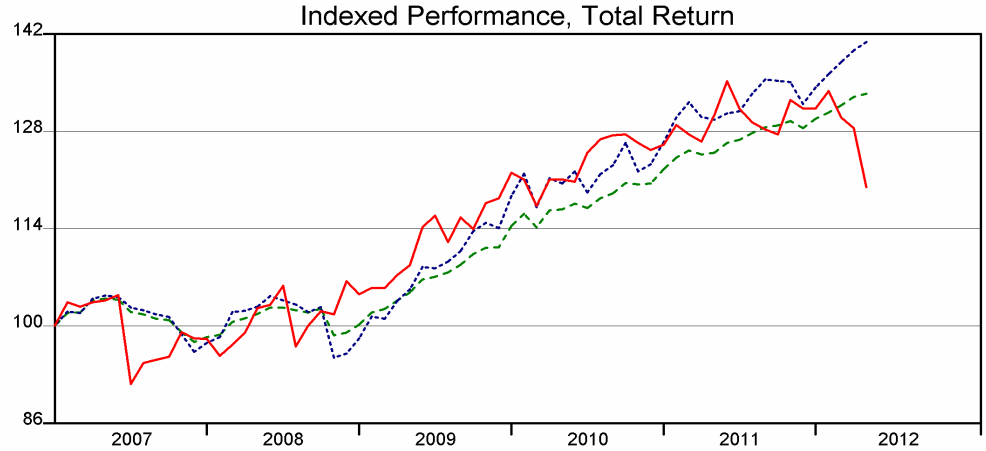


Total returns



	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	-8.58	2.98	3.34	-7.95	-9.45	-10.30	-6.60
▲	-2.46	0.60	20.87	6.59	6.14	4.86	6.16	10.17	8.56	4.26	3.37	0.86
◆	-1.64	1.86	14.16	7.08	5.97	2.76	5.12	8.38	6.79	3.02	2.07	0.35
□	-3.42	0.53	19.61	5.71	6.83	4.17	5.52	9.54	8.15	3.88	2.84	0.63
△	-6.10	-1.38	19.45	8.75	8.00	2.78	4.95	9.24	5.86	3.42	1.56	0.17
◇	-0.80	-2.41	22.85	5.74	13.03	3.80	6.98	12.90	10.45	5.80	4.19	0.36
	12/18	2/20	16/23	20/25	20/28	29/29	18/18	23/24	29/29	29/29	29/29	29/29

Indexed Performance, Total Return

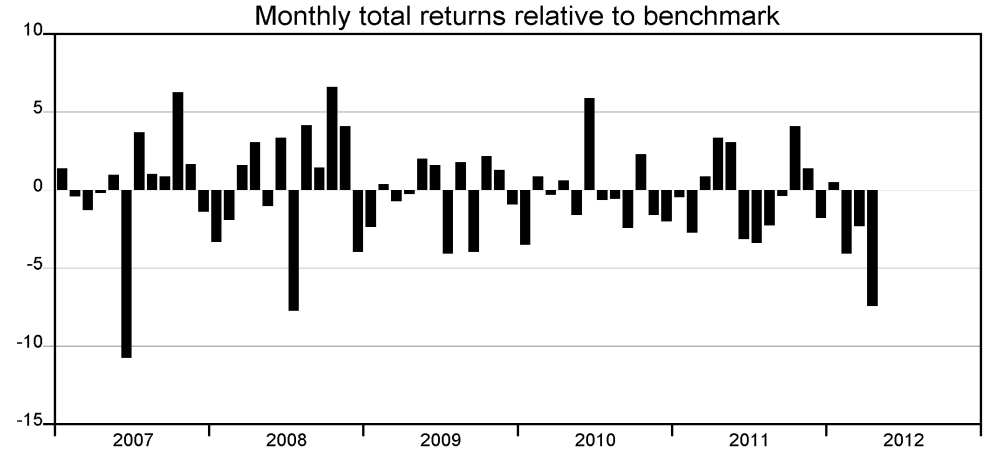


■ SOLVALOR 61
▲ DB Rued Blass Immobilienfonds CH Idx unweighted TR
◆ Lipper Schweiz - Real Estate Switzerland
□ SXI Real Estate Funds TR
△ UBS (CH) Property Fd-Swiss Mixed 'Sima'
◇ LA FONCIERE

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	-13.50	-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	10.47	6.99	3.67	6.18	7.52	10.38
Tracking Error 1	11.71		3.76	1.32	4.38	7.11
Correlation	0.18		0.94	0.99	0.82	0.73
R^2 adjusted 2	0.00		0.88	0.98	0.67	0.53
Beta 2	0.28		0.51	0.88	0.88	1.08
Bear Beta 2	0.34		0.52	0.87	0.63	1.24
Bull Beta 2	0.66		0.55	0.91	1.04	1.44
Sharpe Ratio 1, 2	0.18		1.03	0.68	0.50	0.54
Inform Ratio 1	-0.26		-0.26	-0.46	-0.26	0.11
Treynor Ratio 1, 2	6.72		7.84	4.95	4.31	5.27
Sortino Ratio 1, 2	0.15		0.77	0.63	0.51	0.48
Jensens Alpha 1, 2	0.50		1.46	0.00	-0.57	0.35

1) annualized 2) LIBOR CHF 3 Months

Monthly total returns relative to benchmark



Risk & return over 3 years