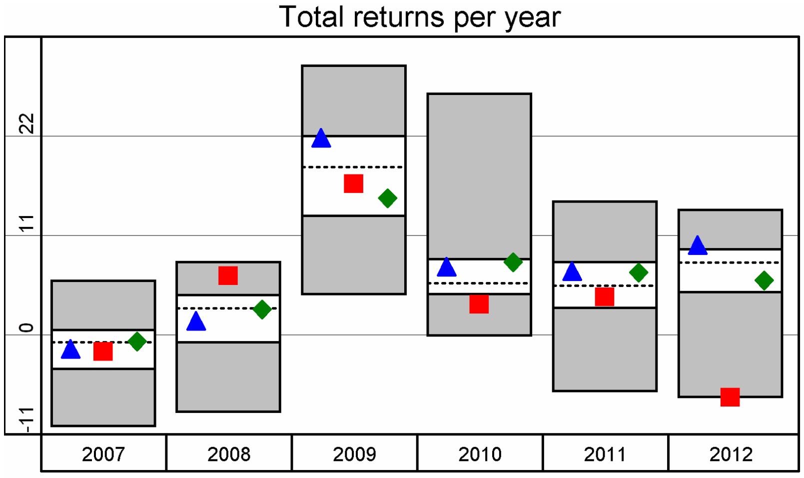
Directory

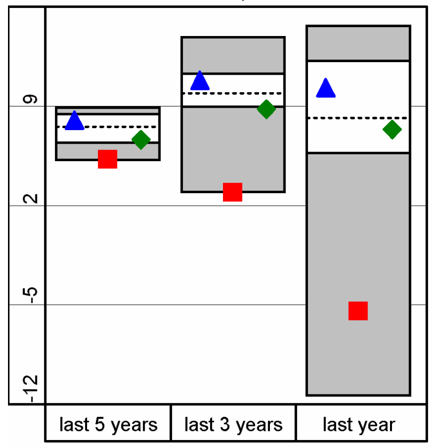
SOLVALOR 61

Latest date 31.07.2012	SOLVALOR 61	Valoren 278545
Currency CHF		ISIN CH0002785456

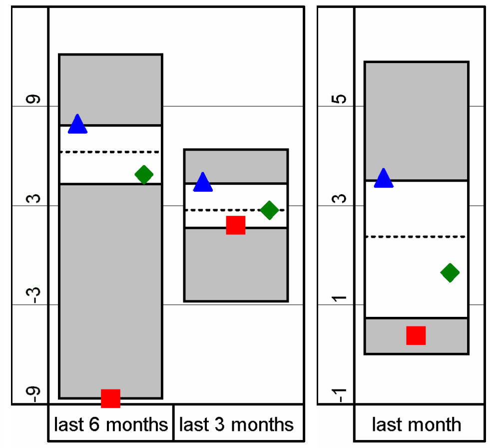
Total returns per year



Total returns, annualized

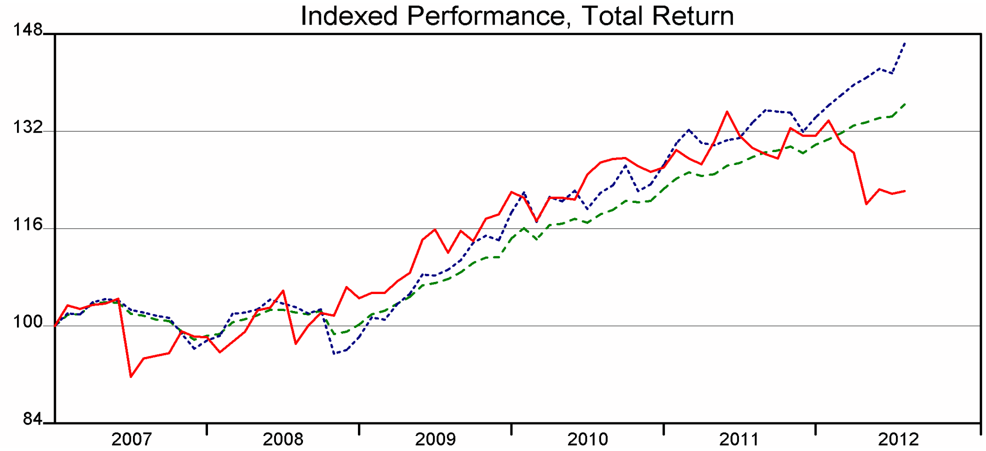


Total returns



	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	-6.92	5.24	2.93	-5.48	-8.68	1.81	0.37
▲	-2.46	0.60	20.87	6.59	6.14	8.99	7.43	10.23	9.70	7.44	3.93	3.39
◆	-1.64	1.86	14.16	7.08	5.97	5.07	6.04	8.19	6.77	4.36	2.20	1.48
□	-3.42	0.53	19.61	5.71	6.83	8.36	6.96	9.80	9.38	6.98	4.02	3.28
△	-6.10	-1.38	19.45	8.75	8.00	8.15	6.81	10.23	10.04	6.87	5.23	3.34
◇	-0.80	-2.41	22.85	5.74	13.03	5.52	8.38	13.84	8.28	5.91	1.65	3.49
	12/18	2/20	16/23	20/25	20/27	27/27	17/18	23/23	26/27	27/27	19/27	24/27

Indexed Performance, Total Return

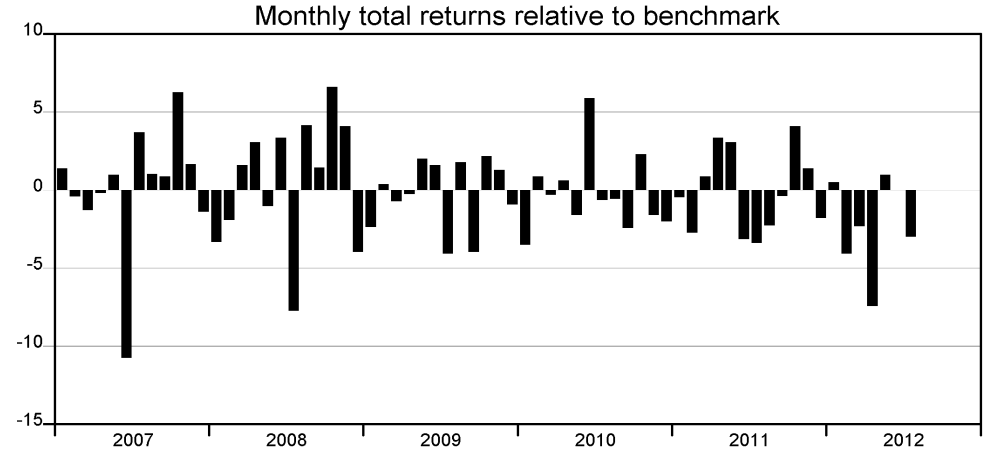


- ■ SOLVALOR 61
- ▲ DB Rued Blass Immobilienfonds CH Idx unweighted TR
- ◆ Lipper Schweiz - Real Estate Switzerland
- □ SXI Real Estate Funds TR
- △ UBS (CH) Property Fd-Swiss Mixed 'Sima'
- ◇ LA FONCIERE

60 months	■	▲	◆	□	△	◇
Max Gain	5.00	4.01	2.80	3.79	4.93	10.26
Max Loss	-8.26	-7.04	-3.75	-5.97	-5.64	-10.58
Max Drawdown	-11.24	-8.49	-3.92	-6.68	-10.24	-16.06
Max Rel Return	6.59		3.29	1.06	2.61	6.25
Min Rel Return	-10.79		-1.92	-0.82	-2.95	-5.75
Std Deviation 1	8.72	7.05	3.54	6.19	7.51	10.21
Tracking Error 1	10.46		3.86	1.32	4.36	7.03
Correlation	0.14		0.95	0.99	0.82	0.73
R^2 adjusted 2	-0.01		0.90	0.98	0.67	0.52
Beta 2	0.19		0.49	0.87	0.88	1.05
Bear Beta 2	0.25		0.53	0.88	0.67	1.24
Bull Beta 2	0.57		0.53	0.92	1.03	1.46
Sharpe Ratio 1, 2	0.48		1.34	0.92	0.75	0.69
Inform Ratio 1	-0.20		-0.34	-0.33	-0.13	0.13
Treynor Ratio 1, 2	22.62		10.17	6.69	6.48	6.80
Sortino Ratio 1, 2	0.45		0.93	0.83	0.74	0.63
Jensens Alpha 1, 2	3.04		1.91	0.38	0.19	0.57

1) annualized 2) LIBOR CHF 3 Months

Monthly total returns relative to benchmark



Risk & return over 3 years