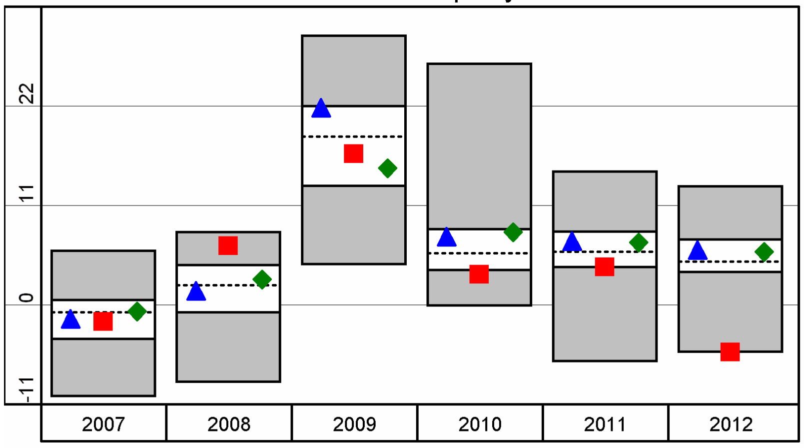
Directory

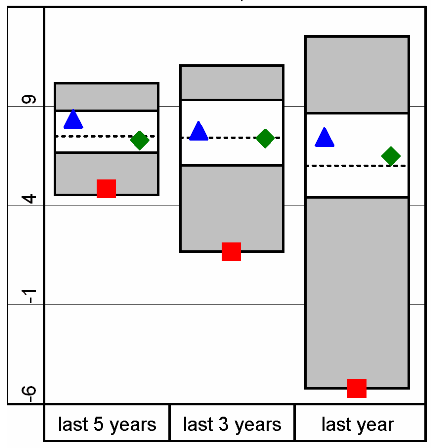
SOLVALOR 61

Latest date 30.11.2012	SOLVALOR 61	Valoren 278545
Currency CHF		ISIN CH0002785456

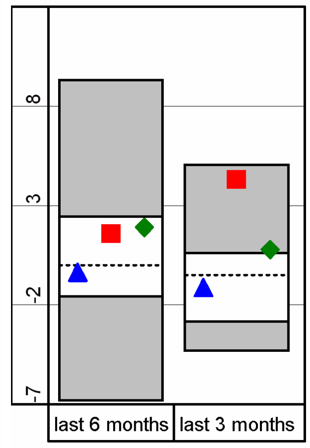
Total returns per year

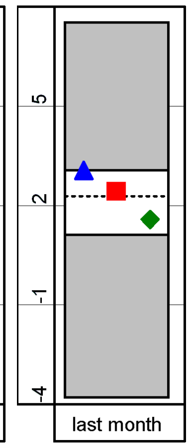


Total returns, annualized



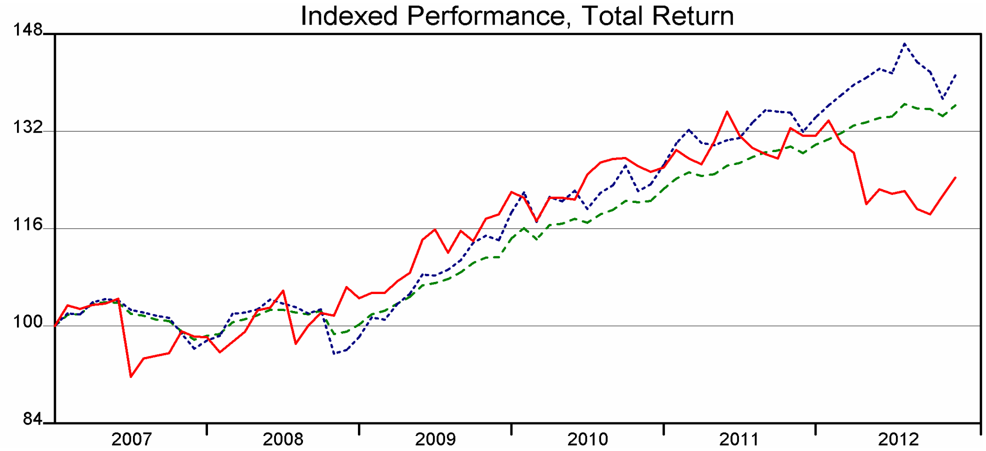
Total returns





	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	-5.25	4.84	1.67	-5.25	1.58	4.29	2.43
▲	-2.46	0.60	20.87	6.59	6.14	5.14	7.96	7.35	7.03	-0.78	-1.54	2.81
◆	-1.64	1.86	14.16	7.08	5.97	4.92	6.87	6.97	6.07	1.49	0.36	1.32
□	-3.42	0.53	19.61	5.71	6.83	4.78	7.47	7.09	6.40	-0.29	-1.31	2.68
△	-6.10	-1.38	19.45	8.75	8.00	4.34	7.46	7.41	6.38	0.00	-1.52	3.13
◇	-0.80	-2.41	22.85	5.74	13.03	3.62	8.55	10.94	6.52	1.38	-0.47	2.61
	12/18	2/21	16/24	21/26	21/28	28/28	18/19	24/24	28/28	9/28	2/28	13/29

Indexed Performance, Total Return

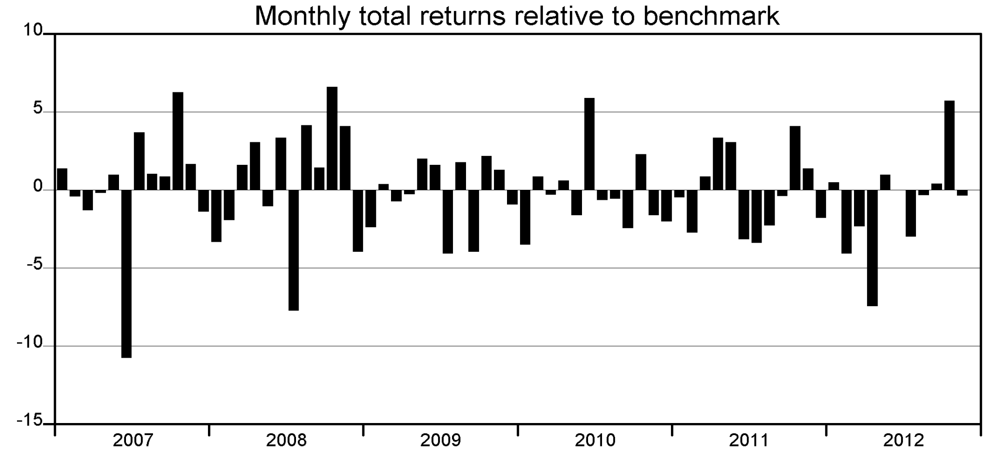


- ■ SOLVALOR 61
- ▲ DB Rued Blass Immobilienfonds CH Idx unweighted TR
- ◆ Lipper Schweiz - Real Estate Switzerland
- □ SXI Real Estate Funds TR
- △ UBS (CH) Property Fd-Swiss Mixed 'Sima'
- ◇ LA FONCIERE

60 months	■	▲	◆	□	△	◇
Max Gain	5.00	4.01	2.80	3.79	4.93	10.26
Max Loss	-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	-10.79		-1.90	-0.82	-2.95	-5.75
Std Deviation [1]	8.78	7.15	3.35	6.28	7.64	10.25
Tracking Error [1]	10.35		4.09	1.32	4.35	7.05
Correlation	0.18		0.96	0.99	0.83	0.73
R^2 adjusted [2]	0.00		0.91	0.98	0.68	0.52
Beta [2]	0.22		0.45	0.87	0.88	1.04
Bear Beta [2]	0.25		0.52	0.88	0.68	1.19
Bull Beta [2]	0.61		0.53	0.93	1.04	1.44
Sharpe Ratio [1, 2]	0.45		1.72	1.02	0.84	0.72
Inform Ratio [1]	-0.28		-0.25	-0.34	-0.11	0.08
Treynor Ratio [1, 2]	17.90		13.06	7.45	7.31	7.17
Sortino Ratio [1, 2]	0.43		1.20	0.91	0.82	0.68
Jensens Alpha[1, 2]	2.45		2.78	0.45	0.34	0.26

1) annualized 2) LIBOR CHF 3 Months

Monthly total returns relative to benchmark



Risk & return over 3 years