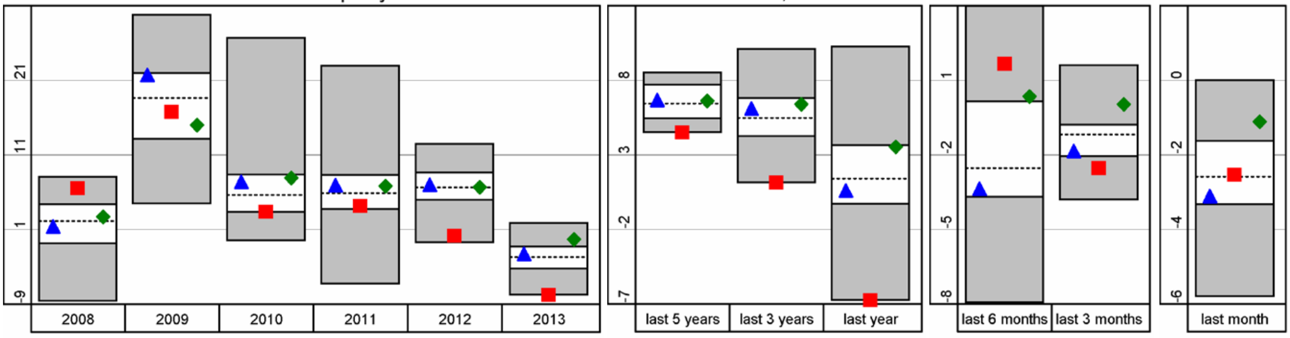
Directory

SOLVALOR 61

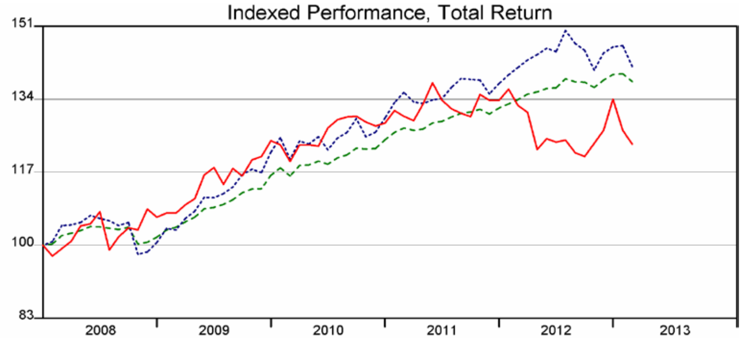
Latest date	28.02.2013	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456

Total returns per year — Total returns, annualized — Total returns



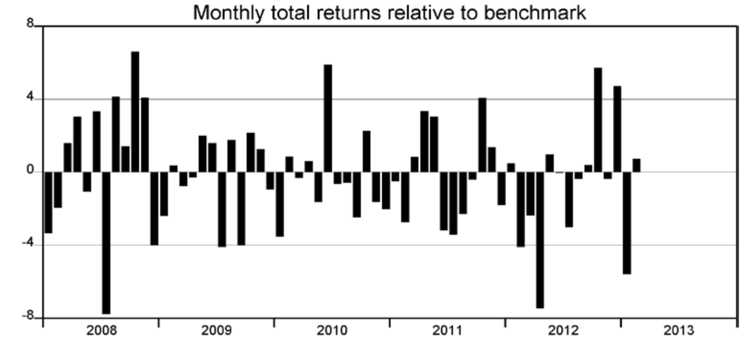
	2008	2009	2010	2011	2012	2013	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	6.51	16.70	3.33	4.15	0.15	-7.80	4.49	1.12	-6.76	1.65	-2.54	-2.54
▲	0.60	20.87	6.59	6.14	6.19	-3.08	6.26	5.68	0.19	-3.61	-2.10	-3.27
◆	1.86	14.16	7.08	5.97	5.84	-1.15	6.19	5.95	3.11	0.08	-0.23	-1.28
□	0.53	19.61	5.71	6.83	6.27	-3.03	6.34	5.75	0.48	-2.93	-1.65	-3.12
△	-1.38	19.45	8.75	8.00	7.24	-4.61	6.42	6.77	0.00	-3.45	-1.96	-4.52
◇	-2.41	22.85	5.74	13.03	4.98	-2.28	6.87	7.69	1.97	-1.46	-0.99	-2.57
	2/21	16/24	21/27	23/32	26/32	30/30	20/20	25/25	28/28	3/29	24/30	14/30

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

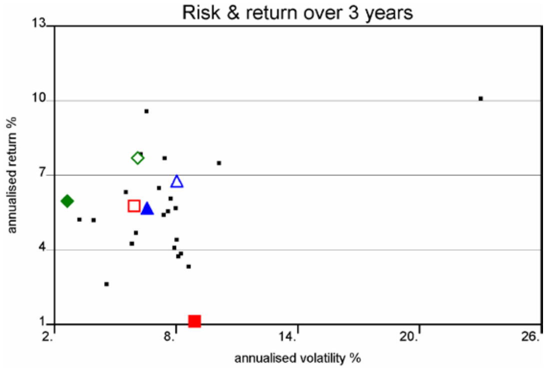
Monthly total returns relative to benchmark



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	-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	-7.77		-1.90	-0.82	-2.95	-5.75
Std Deviation [1]	9.45	7.22	3.40	6.43	7.91	10.27
Tracking Error [1]	10.73		4.12	1.22	4.35	6.98
Correlation	0.20		0.96	0.99	0.84	0.73
R^2 adjusted [2]	0.01		0.91	0.98	0.70	0.53
Beta [2]	0.27		0.45	0.88	0.92	1.04
Bear Beta [2]	0.30		0.52	0.89	0.73	1.17
Bull Beta [2]	0.63		0.51	0.91	0.97	1.57
Sharpe Ratio [1, 2]	0.40		1.55	0.85	0.71	0.58
Inform Ratio [1]	-0.16		-0.02	0.06	0.04	0.08
Treynor Ratio [1, 2]	14.27		11.89	6.29	6.14	5.79
Sortino Ratio [1, 2]						
Jensens Alpha [1, 2]	2.34		2.92	0.72	0.61	0.33

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years



Data used in this report has been obtained from sources believed reliable and, although very carefully verified, can not be guaranteed.