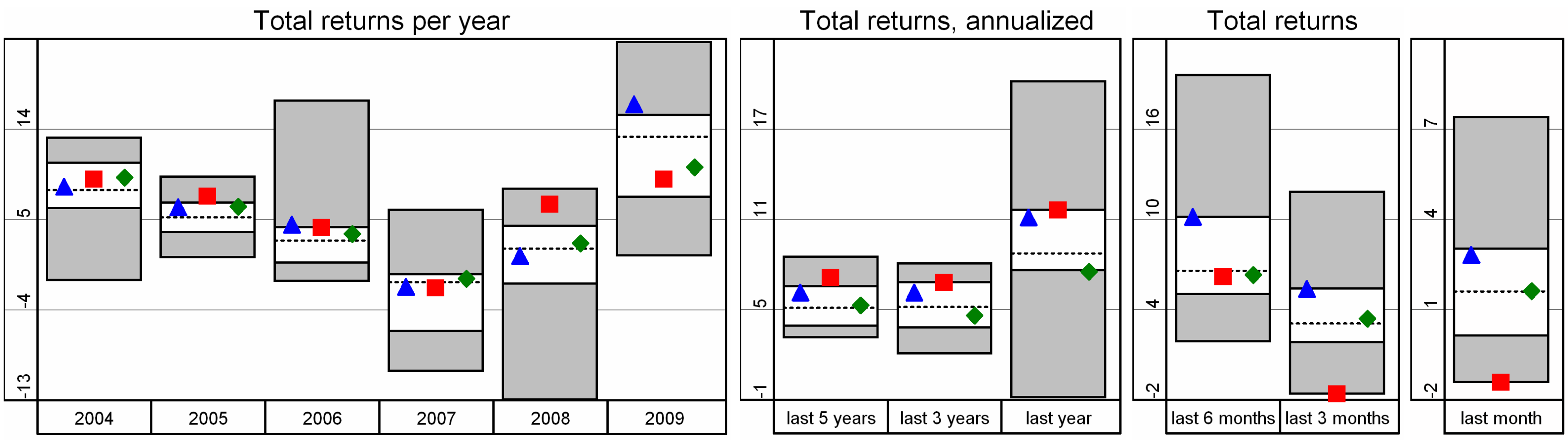
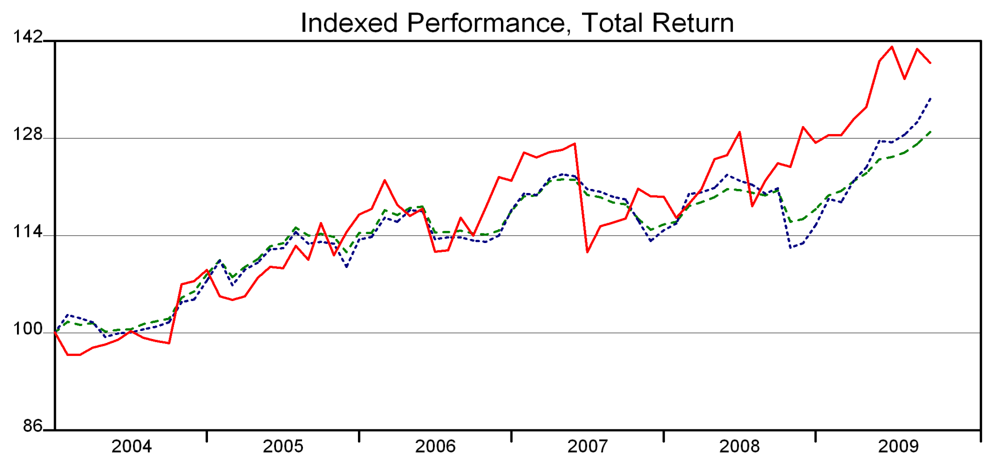
Directory

SOLVALOR 61

Latest date	30.09.2009	**SOLVALOR 61**		Valoren	278545
Currency	CHF			ISIN	CH0002785456



	2004	2005	2006	2007	2008	2009	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	9.00	7.31	4.18	-1.86	6.51	9.00	7.11	6.80	11.60	6.17	-1.63	-1.43
▲	7.52	5.49	3.74	-2.46	0.60	15.72	5.64	5.65	10.63	9.66	4.88	2.56
◆	8.39	5.50	2.78	-1.64	1.86	9.45	4.78	4.08	7.00	5.79	2.89	1.37
□	6.65	6.23	3.24	-3.42	0.53	14.51	5.20	4.87	9.99	8.73	4.23	2.30
△	4.20	7.96	3.06	-6.10	-1.38	18.10	4.71	4.11	11.08	10.34	5.39	3.10
◇	6.19	4.11	16.85	-0.80	-2.41	14.92	8.51	6.68	10.75	6.90	11.84	7.40
	7/15	3/15	5/17	11/18	2/20	15/22	2/15	5/17	6/21	13/22	22/22	22/22



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

60 months	■	▲	◆	□	△	◇
Max Gain	8.63	3.69	2.94	3.63	4.93	7.40
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	2.38	4.84
Min Rel Return	-10.79		-1.75	-0.86	-2.95	-5.75
Std Deviation 1	11.25	6.74	4.68	6.43	8.29	10.58
Tracking Error 1	11.71		2.70	1.37	4.34	6.70
Correlation	0.25		0.95	0.98	0.85	0.79
R^2 adjusted 2	0.04		0.91	0.96	0.72	0.62
Beta 2	0.44		0.66	0.93	1.04	1.24
Bear Beta 2	0.23		0.63	0.85	0.71	1.41
Bull Beta 2	0.18		0.67	0.99	1.33	1.02
Sharpe Ratio 1, 2	0.46		0.65	0.53	0.36	0.61
Inform Ratio 1	0.12		-0.30	-0.31	-0.20	0.40
Treynor Ratio 1, 2	12.14		4.65	3.73	2.90	5.29
Sortino Ratio 1, 2	0.36		0.57	0.53	0.40	0.51
Jensens Alpha 1, 2	3.58		0.49	-0.16	-1.05	1.72

1) annualized 2) LIBOR CHF 3 Months