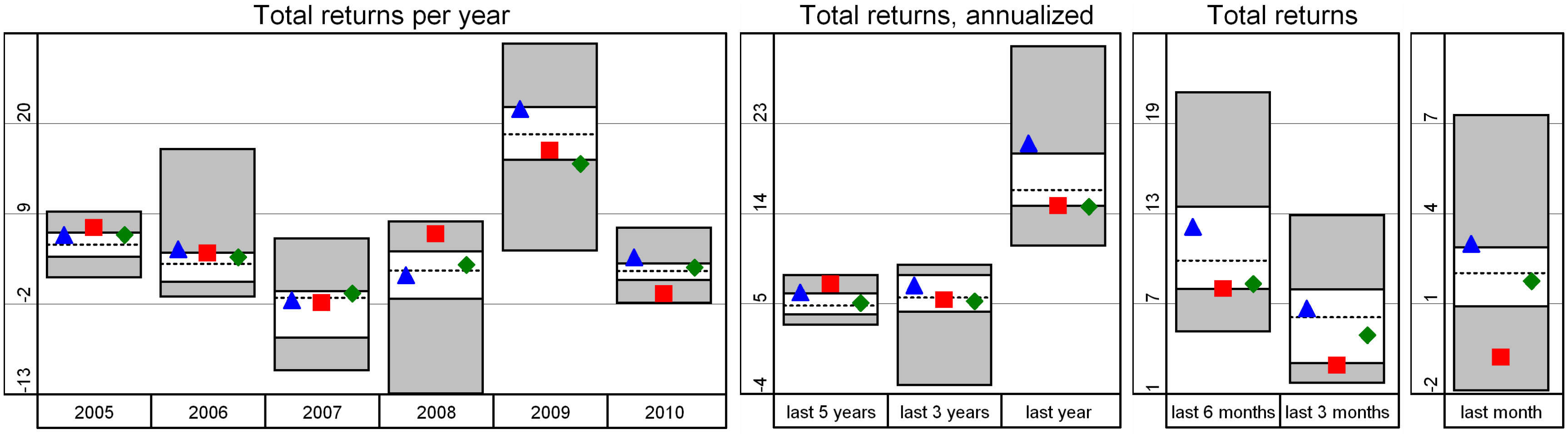
Directory

SOLVALOR 61

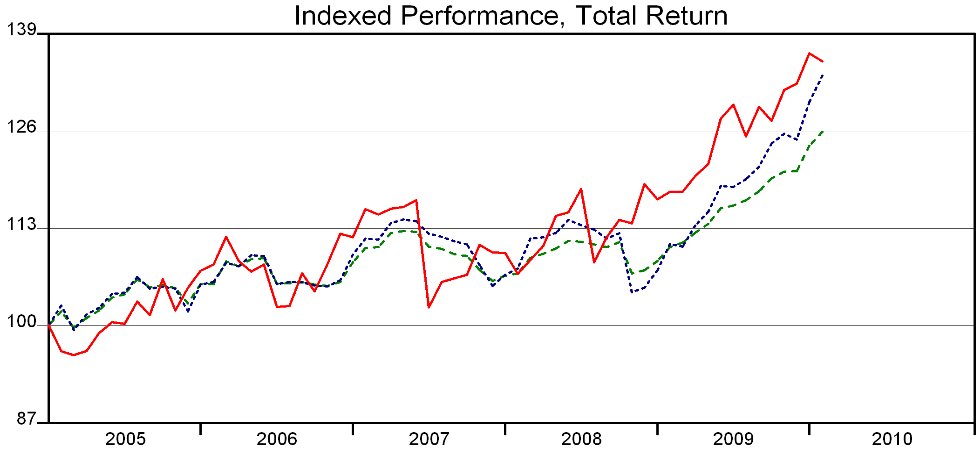
Latest date 31.01.2010 Currency CHF	**SOLVALOR 61**	Valoren 278545 ISIN CH0002785456	

Total returns per year · Total returns, annualized · Total returns



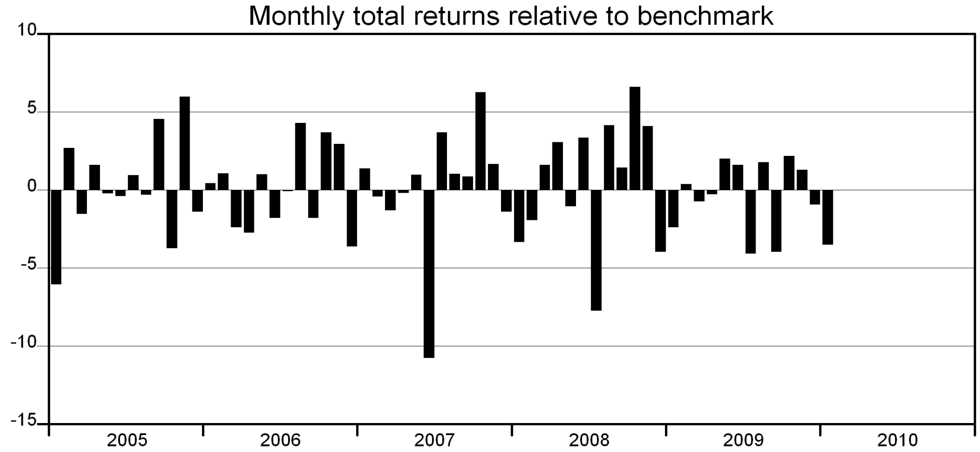
	2005	2006	2007	2008	2009	2010	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	7.31	4.18	-1.86	6.51	16.70	-0.79	6.98	5.40	14.78	8.00	2.88	-0.79
▲	5.49	3.74	-2.46	0.60	20.87	2.75	5.38	6.11	20.27	11.62	6.18	2.75
◆	5.50	2.78	-1.64	1.86	14.16	1.50	4.32	4.47	13.94	7.81	4.39	1.50
□	6.23	3.24	-3.42	0.53	19.61	2.09	4.82	4.95	18.69	10.43	5.70	2.09
△	7.96	3.06	-6.10	-1.38	19.45	0.90	3.58	2.34	16.46	6.40	1.70	0.90
◇	4.11	16.85	-0.80	-2.41	22.85	1.05	7.89	5.52	20.61	18.22	9.85	1.05
	3/15	5/17	11/18	2/20	16/22	19/21	2/15	11/18	16/21	16/21	17/21	19/21

Indexed Performance, Total Return



■ SOLVALOR 61
▲ Rued Blass Immobilienfonds Index 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	5.00	4.01	2.88	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	-13.82	-16.06
Max Rel Return	6.59		3.29	1.06	2.38	6.25
Min Rel Return	-10.79		-1.75	-0.86	-2.95	-5.75
Std Deviation 1	10.63	6.81	4.58	6.41	7.98	11.17
Tracking Error 1	11.27		2.76	1.41	4.45	7.09
Correlation	0.25		0.96	0.98	0.83	0.79
R^2 adjusted 2	0.04		0.92	0.96	0.68	0.62
Beta 2	0.41		0.65	0.92	0.97	1.29
Bear Beta 2	0.24		0.63	0.86	0.72	1.40
Bull Beta 2	0.08		0.64	0.96	1.04	1.31
Sharpe Ratio 1, 2	0.48		0.57	0.48	0.24	0.54
Inform Ratio 1	0.13		-0.36	-0.38	-0.39	0.33
Treynor Ratio 1, 2	12.65		4.13	3.42	2.04	4.67
Sortino Ratio 1, 2	0.36		0.49	0.49	0.26	0.47
Jensens Alpha 1, 2	3.68		0.29	-0.24	-1.60	1.28

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years