Directory

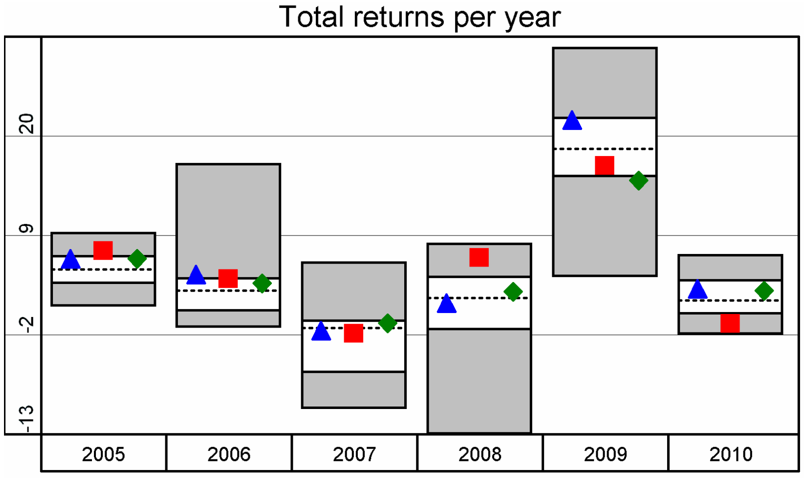
SOLVALOR 61

Latest date	31.03.2010
Currency	CHF

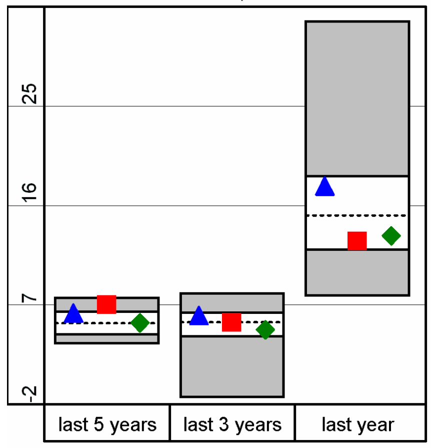
SOLVALOR 61

Valoren	278545
ISIN	CH0002785456

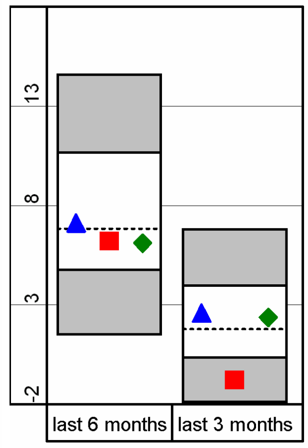
Total returns per year

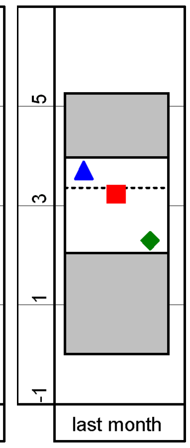


Total returns, annualized



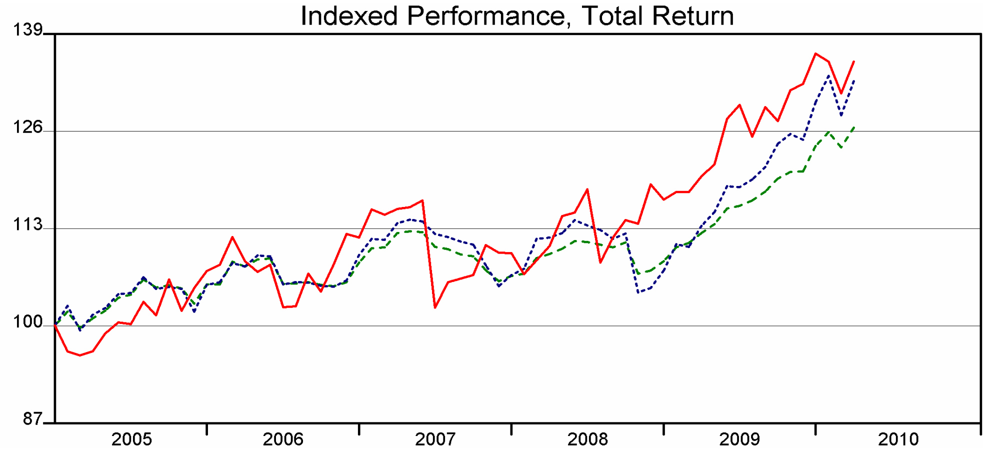
Total returns





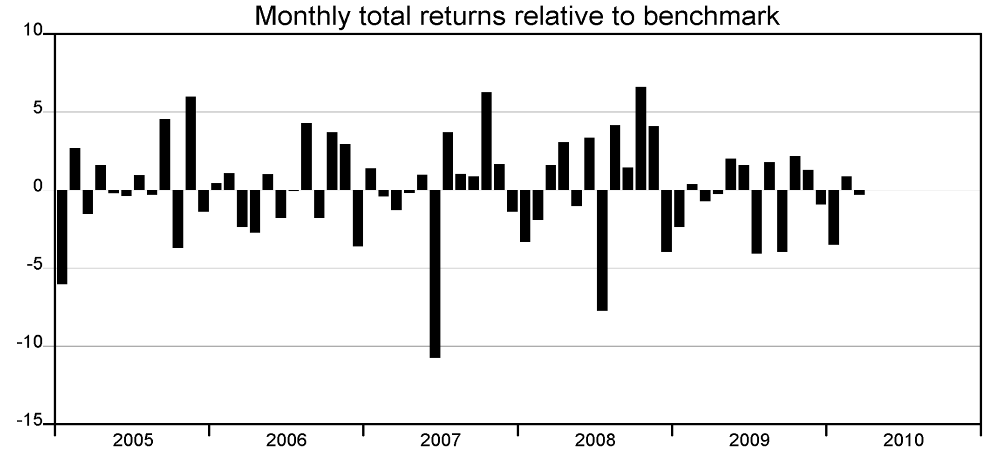
	2005	2006	2007	2008	2009	2010	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	7.31	4.18	-1.86	6.51	16.70	-0.79	6.98	5.39	12.76	6.21	-0.79	3.22
▲	5.49	3.74	-2.46	0.60	20.87	2.16	5.50	5.27	17.01	6.71	2.16	3.54
◆	5.50	2.78	-1.64	1.86	14.16	1.95	4.60	4.01	12.49	5.69	1.95	2.12
□	6.23	3.24	-3.42	0.53	19.61	1.59	5.09	4.21	15.38	6.11	1.59	3.25
△	7.96	3.06	-6.10	-1.38	19.45	2.13	4.29	2.39	13.98	3.30	2.13	3.47
◇	4.11	16.85	-0.80	-2.41	22.85	0.35	7.59	4.54	14.68	7.27	0.35	2.20
	3/15	5/17	11/18	2/20	17/23	21/22	2/16	10/18	15/22	13/22	21/22	13/22

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]	10.82	7.00	4.57	6.50	7.82	11.19
Tracking Error [1]	11.19		2.99	1.41	4.49	7.12
Correlation	0.30		0.96	0.98	0.82	0.79
R^2 adjusted [2]	0.06		0.91	0.96	0.67	0.61
Beta [2]	0.47		0.63	0.91	0.91	1.25
Bear Beta [2]	0.33		0.59	0.84	0.62	1.36
Bull Beta [2]	0.16		0.63	0.95	1.03	1.21
Sharpe Ratio [1, 2]	0.47		0.63	0.52	0.34	0.51
Inform Ratio [1]	0.12		-0.29	-0.27	-0.26	0.28
Treynor Ratio [1, 2]	11.04		4.71	3.77	2.93	4.62
Sortino Ratio [1, 2]	0.35		0.56	0.53	0.38	0.45
Jensens Alpha [1, 2]	3.41		0.56	-0.04	-0.81	1.00

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years