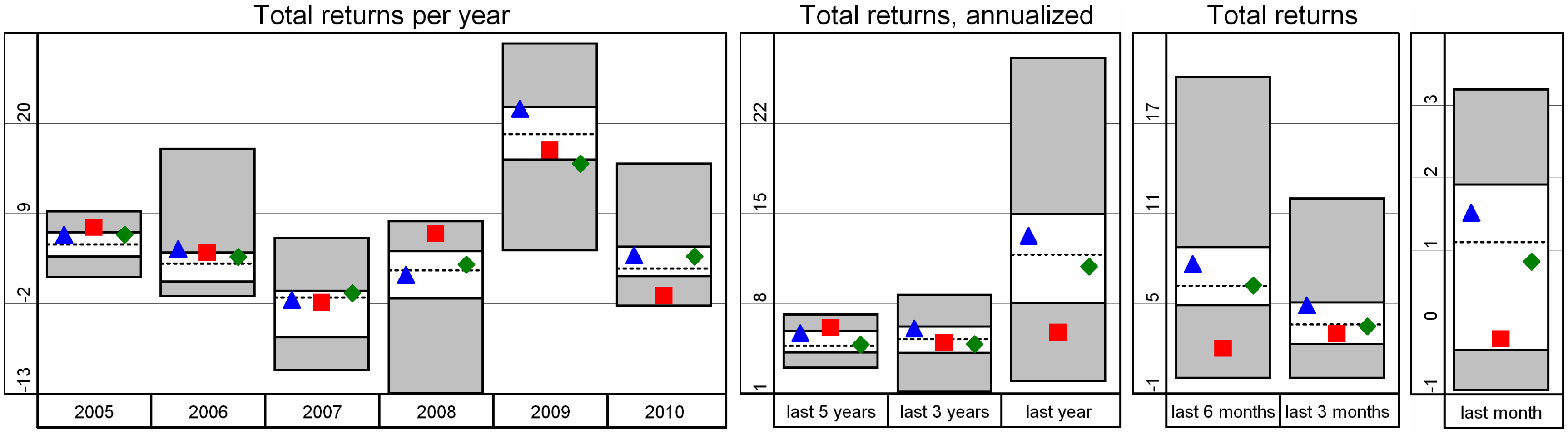
Directory

SOLVALOR 61

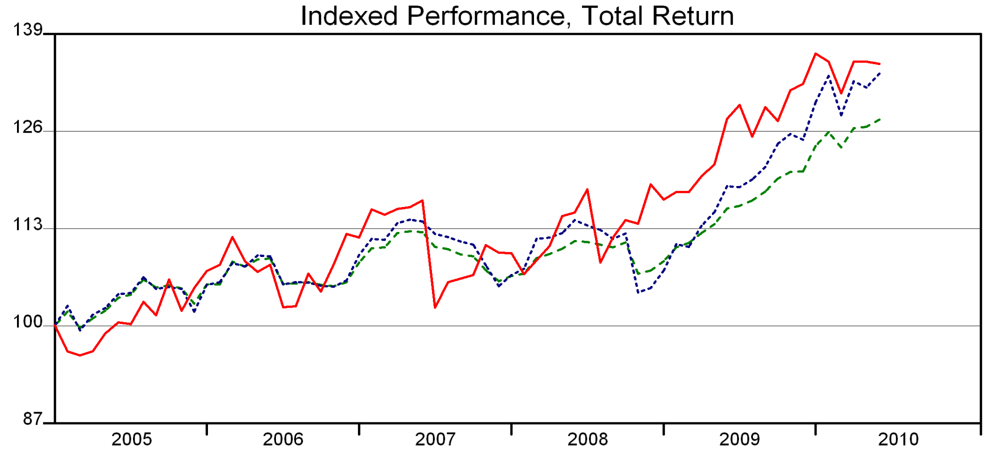
Latest date	31.05.2010	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

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	-1.03	6.08	4.95	5.74	2.00	2.97	-0.24
▲	5.49	3.74	-2.46	0.60	20.87	2.98	5.11	5.47	12.67	7.11	4.37	1.41
◆	5.50	2.78	-1.64	1.86	14.16	2.81	4.22	4.25	10.26	5.69	2.98	0.73
□	6.23	3.24	-3.42	0.53	19.61	2.35	4.56	4.58	11.41	6.23	4.02	1.13
△	7.96	3.06	-6.10	-1.38	19.45	1.35	3.19	2.84	8.02	2.50	2.67	2.11
◇	4.11	16.85	-0.80	-2.41	22.85	1.60	7.13	4.92	14.34	12.03	3.48	0.48
	3/15	5/17	11/18	2/20	16/22	20/23	2/16	10/18	22/23	22/23	14/23	17/23

Indexed Performance, Total Return

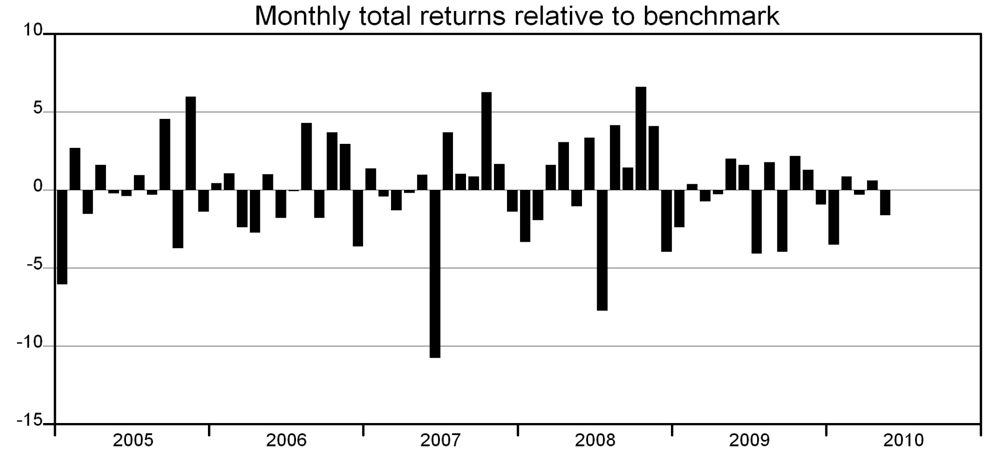


■ SOLVALOR 61
▲ Rued Blass Immobilienfonds Index unweighted TR
◆ Lipper Schweiz - Real Estate Switzerland
□ SXI Real Estate Funds TR
△ UBS (CH) Property Fd-Swiss Mixed 'Sima'
◇ LA FONCIERE

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]	10.78	7.00	4.53	6.47	7.87	11.14
Tracking Error [1]	11.20		3.02	1.39	4.50	7.13
Correlation	0.29		0.96	0.98	0.82	0.78
R^2 adjusted [2]	0.06		0.91	0.96	0.67	0.61
Beta [2]	0.46		0.62	0.91	0.92	1.24
Bear Beta [2]	0.33		0.60	0.84	0.60	1.38
Bull Beta [2]	0.19		0.64	0.97	1.07	1.21
Sharpe Ratio [1, 2]	0.40		0.56	0.45	0.21	0.48
Inform Ratio [1]	0.08		-0.28	-0.38	-0.41	0.27
Treynor Ratio [1, 2]	9.52		4.21	3.24	1.77	4.34
Sortino Ratio [1, 2]	0.31		0.49	0.46	0.23	0.42
Jensens Alpha[1, 2]	2.79		0.46	-0.20	-1.56	1.08

1) annualized 2) LIBOR CHF 3 Months

Monthly total returns relative to benchmark



Risk & return over 3 years