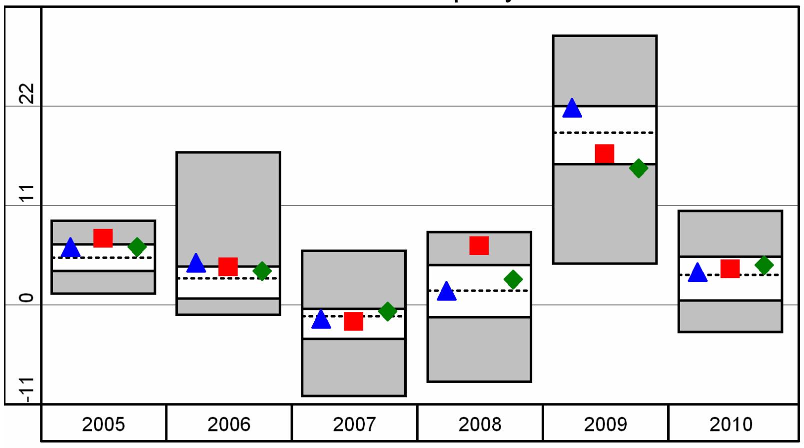
Directory

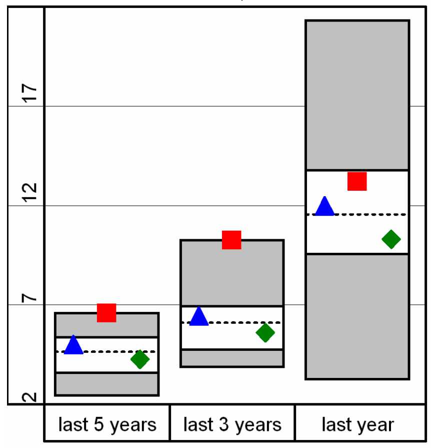
SOLVALOR 61

Latest date	31.07.2010	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

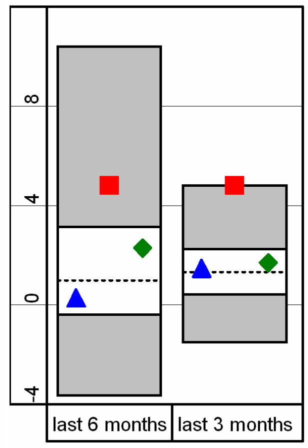
Total returns per year

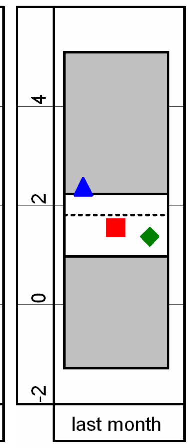


Total returns, annualized



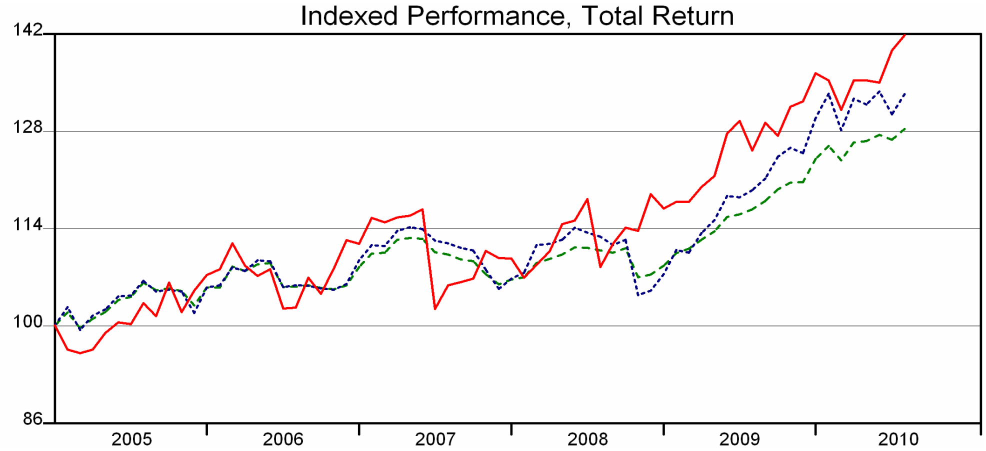
Total returns





	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	3.97	6.56	10.25	13.19	4.80	4.80	1.55
▲	5.49	3.74	-2.46	0.60	20.87	2.69	4.59	6.02	11.56	-0.05	1.13	2.21
◆	5.50	2.78	-1.64	1.86	14.16	3.44	3.85	5.18	9.88	1.95	1.35	1.20
□	6.23	3.24	-3.42	0.53	19.61	2.72	4.28	5.53	11.11	0.62	1.49	1.89
△	7.96	3.06	-6.10	-1.38	19.45	3.91	3.57	4.39	9.57	2.98	4.69	0.98
◇	4.11	16.85	-0.80	-2.41	22.85	1.74	6.46	6.45	19.04	0.69	0.62	0.90
	3/15	5/17	11/17	2/19	16/22	8/23	1/16	1/17	8/23	3/23	1/23	14/23

Indexed Performance, Total Return

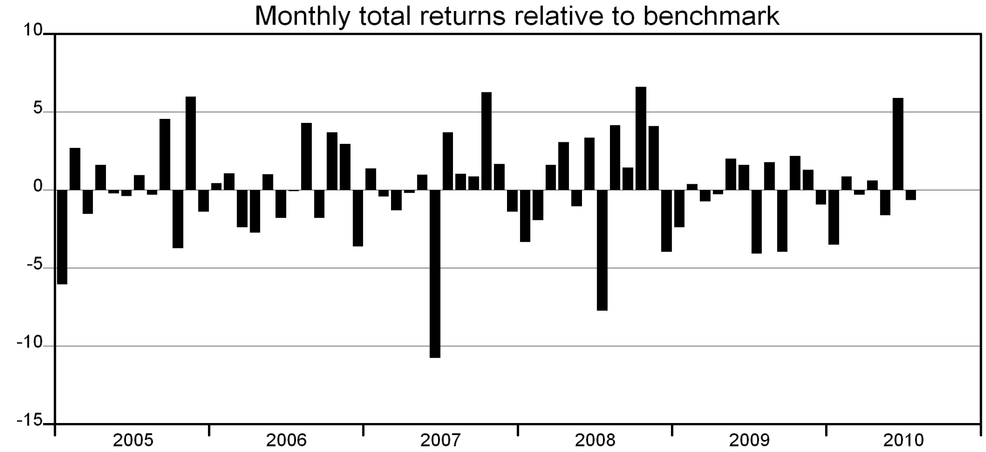


■ SOLVALOR 61
▲ Rued Blass Immobilienfonds Index unweighted TR
◆ Lipper Schweiz - Real Estate Switzerland
□ SXI Real Estate Funds TR
△ UBS (CH) Property Fd-Swiss Mixed 'Sima'
◇ LA FONCIERE

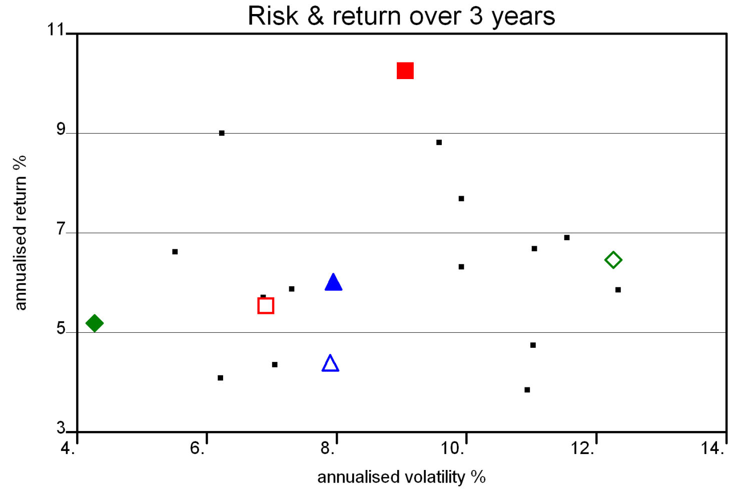
60 months	■	▲	◆	□	△	◇
Max Gain	5.00	4.01	2.88	3.79	4.93	10.26
Max Loss	-12.27	-7.04	-3.75	-5.97	-5.64	-10.58
Max Drawdown	-12.27	-8.55	-5.96	-9.01	-13.82	-16.06
Max Rel Return	6.59		3.29	1.06	2.61	6.25
Min Rel Return	-10.79		-1.75	-0.86	-2.95	-5.75
Std Deviation [1]	10.81	7.13	4.50	6.52	7.89	11.03
Tracking Error [1]	11.50		3.18	1.45	4.73	7.13
Correlation	0.26		0.95	0.98	0.81	0.77
R^2 adjusted [2]	0.04		0.91	0.96	0.64	0.59
Beta [2]	0.41		0.61	0.90	0.89	1.19
Bear Beta [2]	0.27		0.59	0.83	0.57	1.34
Bull Beta [2]	0.14		0.64	0.95	1.00	1.14
Sharpe Ratio [1, 2]	0.44		0.50	0.41	0.25	0.43
Inform Ratio [1]	0.16		-0.22	-0.21	-0.21	0.25
Treynor Ratio [1, 2]	11.95		3.77	3.00	2.26	4.00
Sortino Ratio [1, 2]	0.34		0.44	0.42	0.28	0.37
Jensens Alpha [1, 2]	3.64		0.47	0.01	-0.65	1.20

1) annualized 2) LIBOR CHF 3 Months

Monthly total returns relative to benchmark



Risk & return over 3 years



LIPPER
A REUTERS COMPANY