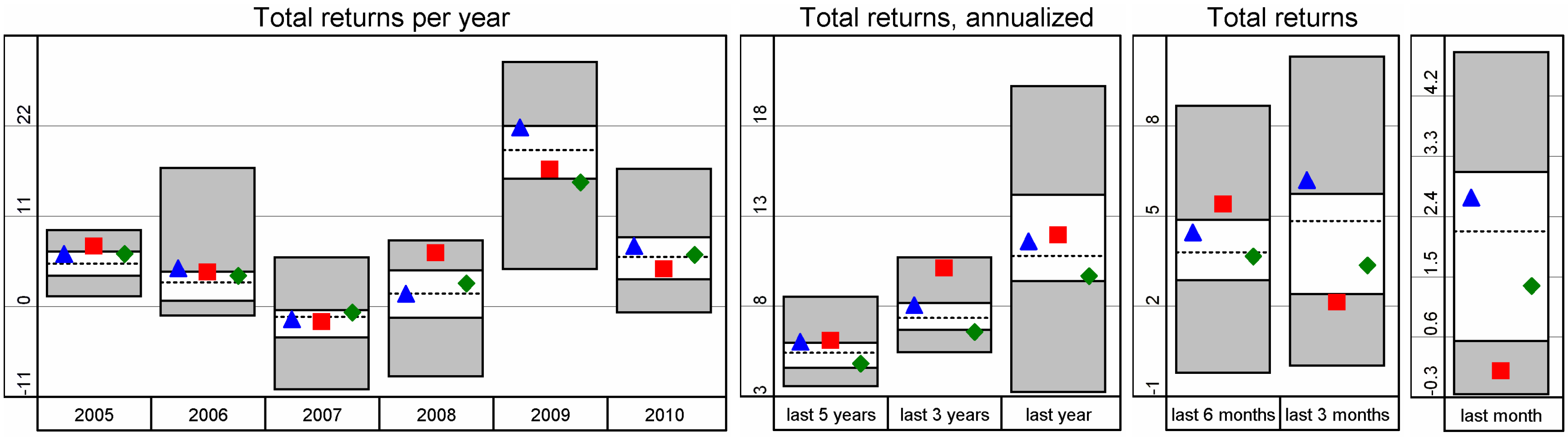
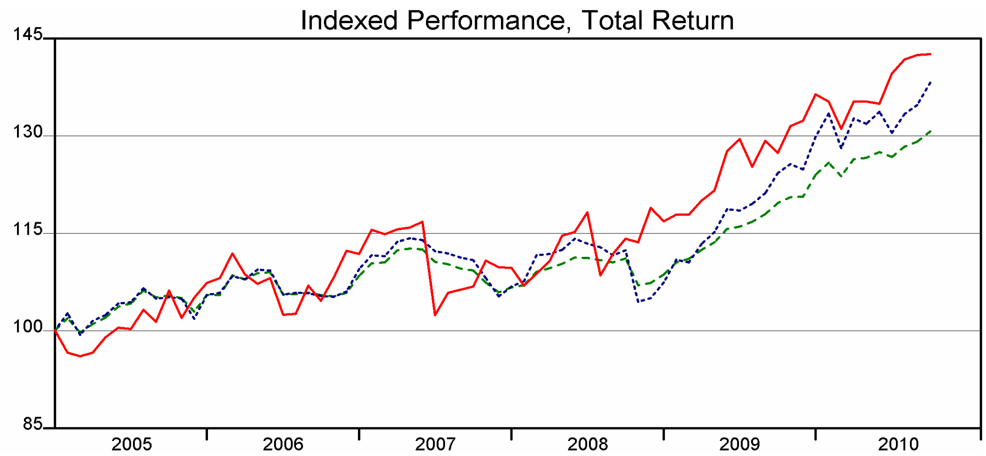
Directory

SOLVALOR 61

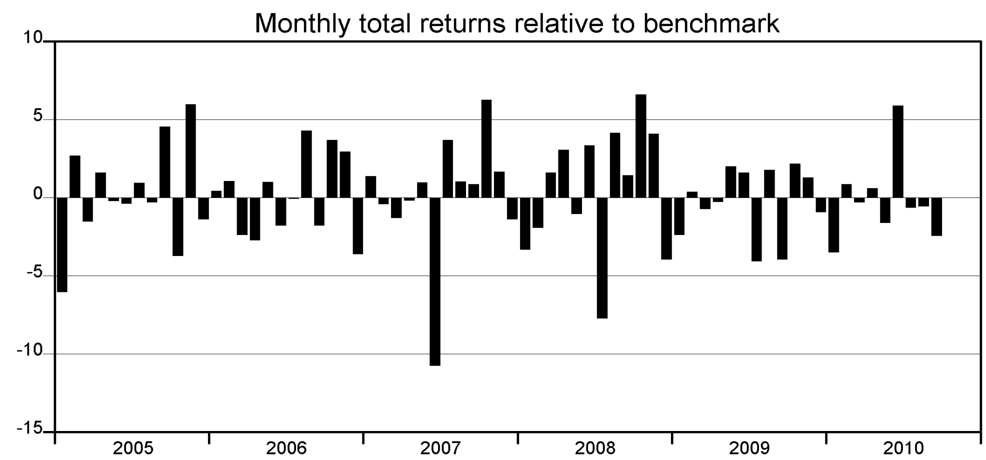
Latest date	30.09.2010	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456



	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	4.56	6.07	10.11	11.95	5.40	2.13	0.09
▲	5.49	3.74	-2.46	0.60	20.87	6.45	5.61	7.63	11.19	4.20	5.95	2.57
◆	5.50	2.78	-1.64	1.86	14.16	5.38	4.40	6.15	9.24	3.40	3.10	1.25
□	6.23	3.24	-3.42	0.53	19.61	6.03	5.09	6.95	10.74	4.36	5.17	2.32
△	7.96	3.06	-6.10	-1.38	19.45	9.04	4.47	6.57	10.28	6.76	5.97	3.42
◇	4.11	16.85	-0.80	-2.41	22.85	3.14	7.17	6.67	10.25	2.78	2.28	0.54
	3/15	5/17	11/17	2/19	16/22	15/23	4/17	2/17	7/23	4/23	21/23	20/24



- ■ 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	10.59	7.14	4.48	6.55	8.02	10.89
Tracking Error 1	11.39		3.22	1.43	4.64	7.13
Correlation	0.25		0.95	0.98	0.82	0.76
R^2 adjusted 2	0.03		0.90	0.96	0.67	0.57
Beta 2	0.39		0.60	0.90	0.92	1.16
Bear Beta 2	0.27		0.59	0.83	0.57	1.34
Bull Beta 2	0.27		0.64	0.95	0.99	1.14
Sharpe Ratio 1, 2	0.41		0.62	0.52	0.36	0.50
Inform Ratio 1	0.04		-0.36	-0.34	-0.23	0.21
Treynor Ratio 1, 2	11.43		4.70	3.88	3.16	4.71
Sortino Ratio 1, 2	0.30		0.54	0.53	0.40	0.42
Jensens Alpha 1, 2	2.88		0.43	-0.09	-0.75	0.84

1) annualized 2) LIBOR CHF 3 Months