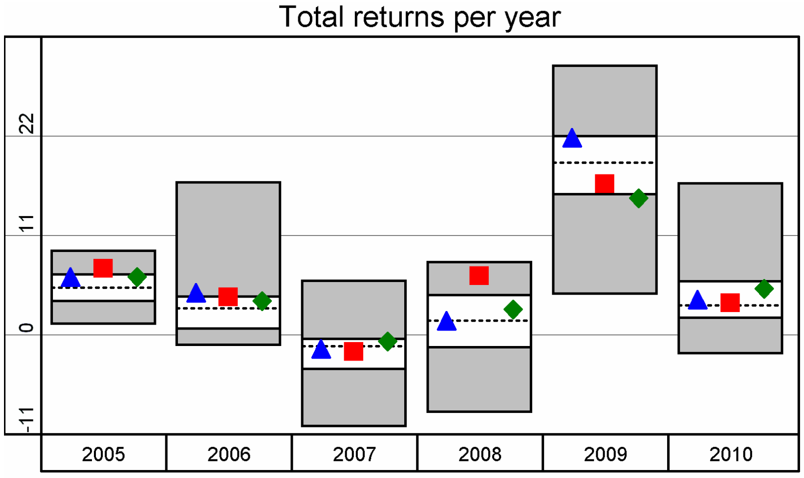
Directory

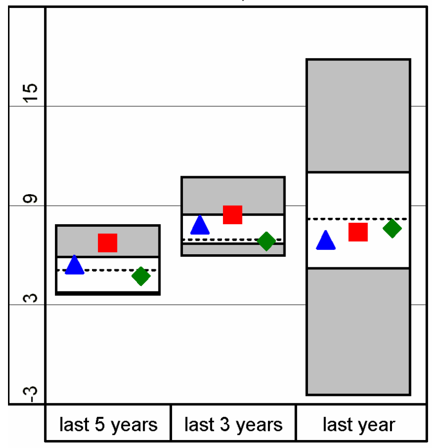
SOLVALOR 61

Latest date	31.10.2010	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

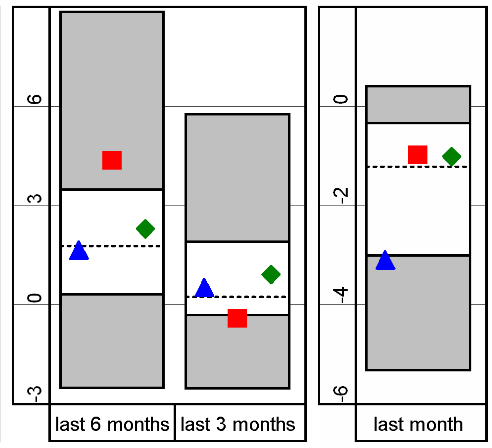
Total returns per year



Total returns, annualized

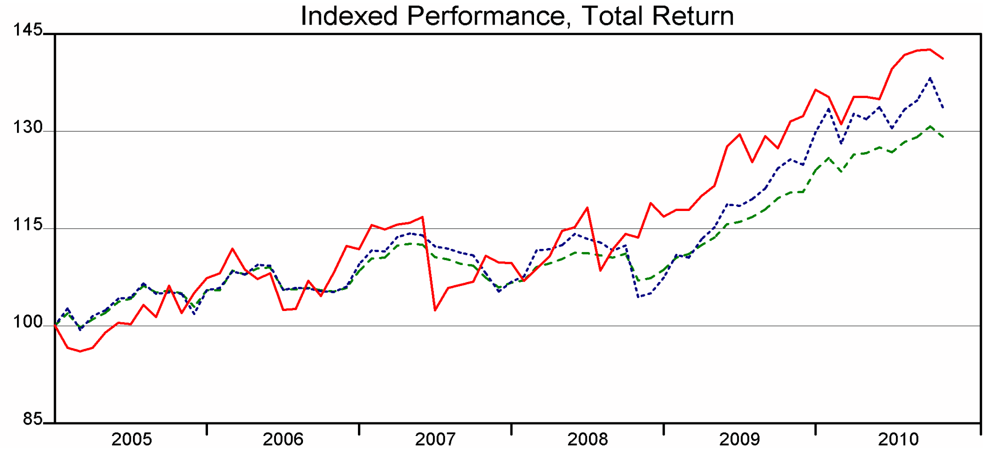


Total returns



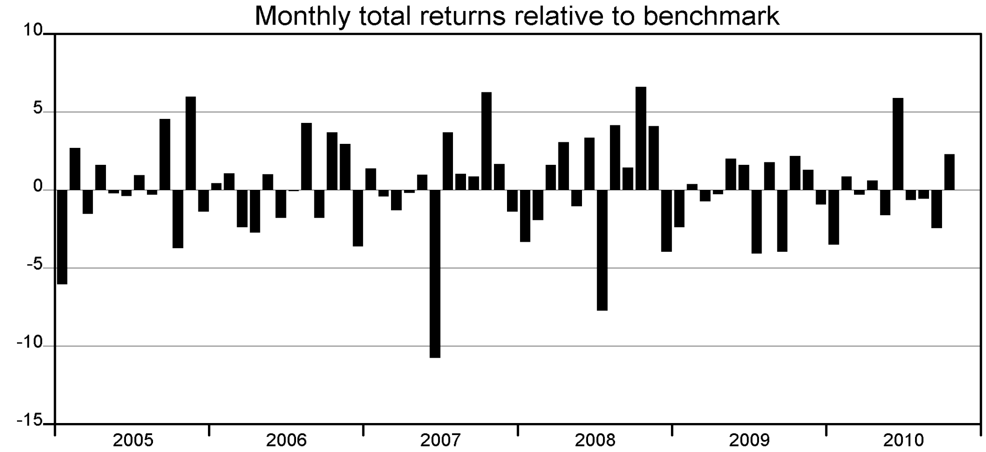
	2005	2006	2007	2008	2009	2010	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	7.31	4.18	-1.86	6.51	16.70	3.53	6.72	8.41	7.37	4.36	-0.42	-0.99
▲	5.49	3.74	-2.46	0.60	20.87	2.98	4.96	7.34	6.42	1.41	0.28	-3.26
◆	5.50	2.78	-1.64	1.86	14.16	4.14	4.23	6.34	7.11	2.04	0.66	-1.18
□	6.23	3.24	-3.42	0.53	19.61	2.99	4.55	6.76	6.63	1.76	0.26	-2.86
△	7.96	3.06	-6.10	-1.38	19.45	4.38	3.71	5.97	5.21	5.17	0.45	-4.28
◇	4.11	16.85	-0.80	-2.41	22.85	1.88	6.98	6.34	10.76	0.76	0.14	-1.22
	3/15	5/17	11/17	2/19	16/22	11/23	3/17	5/17	14/23	4/23	19/23	10/24

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

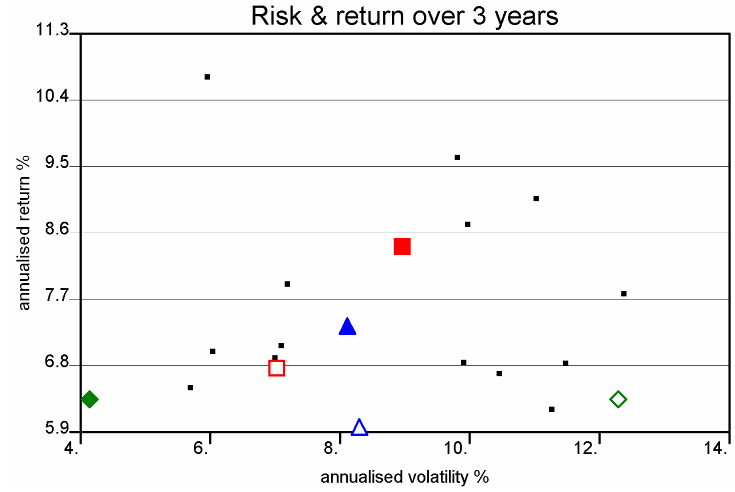
Monthly total returns relative to benchmark



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	2.61	6.25
Min Rel Return	-10.79		-1.75	-0.86	-2.95	-5.75
Std Deviation [1]	10.42	7.33	4.52	6.71	8.28	10.91
Tracking Error [1]	11.30		3.37	1.44	4.66	7.19
Correlation	0.26		0.95	0.98	0.83	0.76
R^2 adjusted [2]	0.04		0.90	0.97	0.68	0.56
Beta [2]	0.38		0.59	0.90	0.93	1.12
Bear Beta [2]	0.33		0.57	0.83	0.61	1.28
Bull Beta [2]	0.27		0.64	0.95	0.99	1.14
Sharpe Ratio [1, 2]	0.47		0.58	0.44	0.26	0.48
Inform Ratio [1]	0.15		-0.21	-0.27	-0.26	0.27
Treynor Ratio [1, 2]	13.36		4.53	3.32	2.34	4.70
Sortino Ratio [1, 2]	0.35		0.50	0.44	0.28	0.41
Jensens Alpha[1, 2]	3.77		0.69	-0.05	-0.96	1.49

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years



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