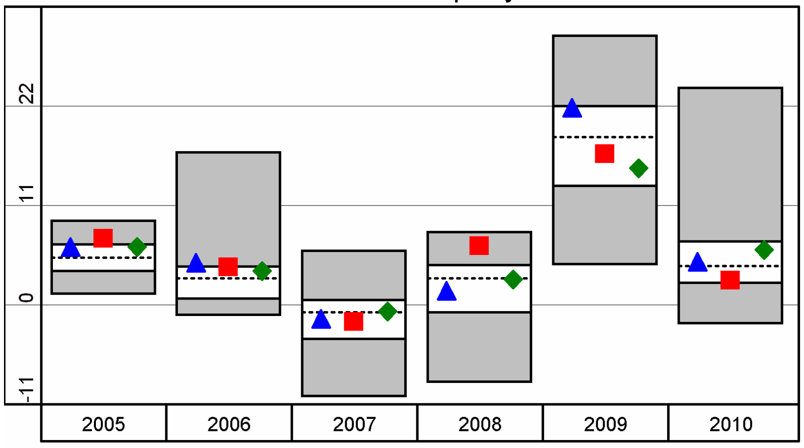
Directory

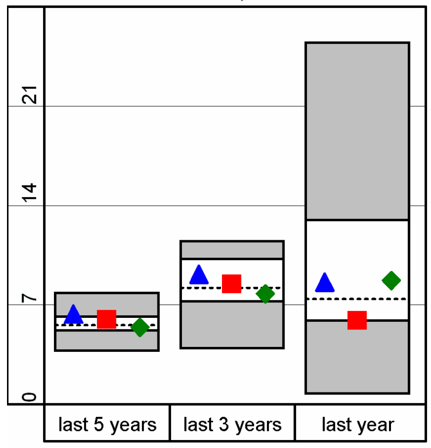
SOLVALOR 61

Latest date	30.11.2010	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

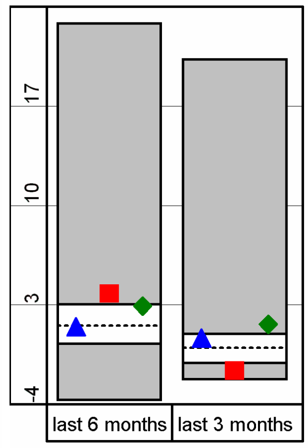
Total returns per year

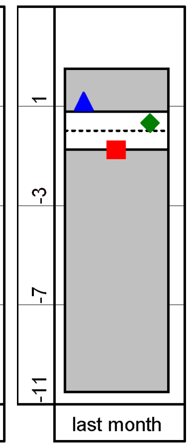


Total returns, annualized



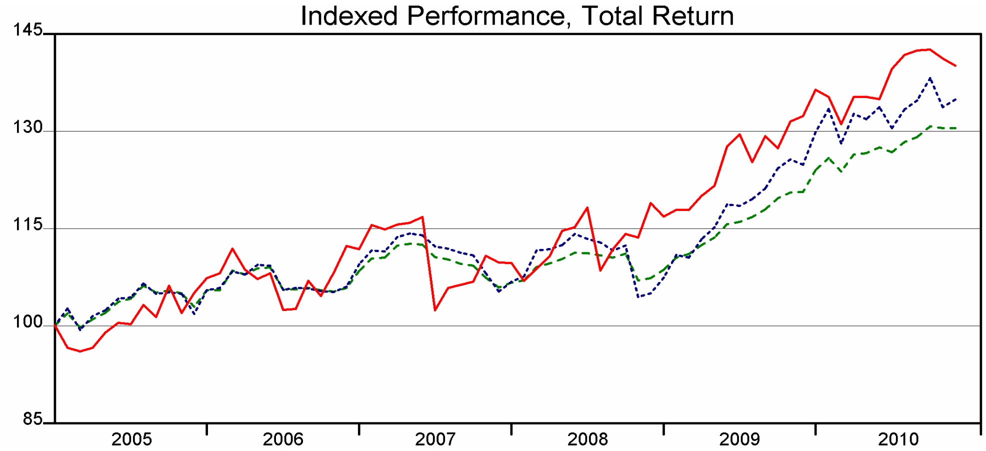
Total returns





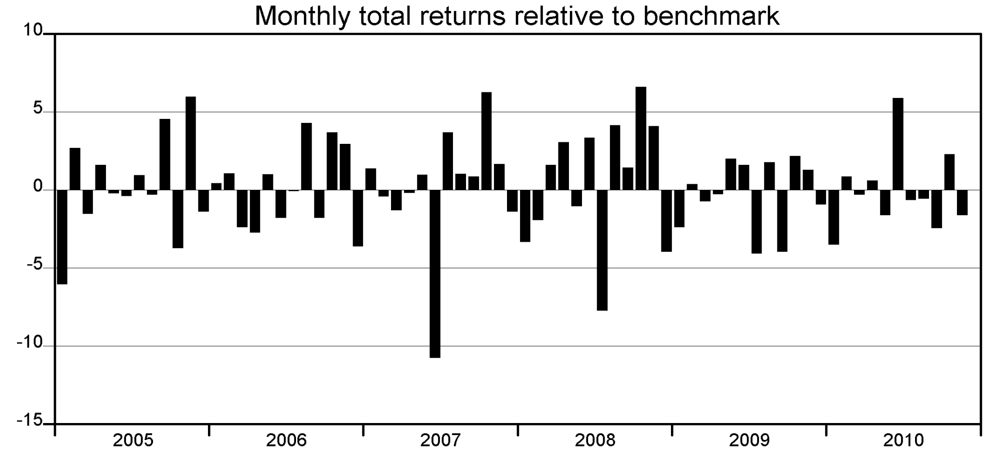
	2005	2006	2007	2008	2009	2010	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	7.31	4.18	-1.86	6.51	16.70	2.72	5.93	8.47	5.87	3.79	-1.67	-0.78
▲	5.49	3.74	-2.46	0.60	20.87	3.86	5.77	8.59	8.03	0.86	0.08	0.86
◆	5.50	2.78	-1.64	1.86	14.16	5.17	4.85	7.18	8.12	2.33	1.05	-0.02
□	6.23	3.24	-3.42	0.53	19.61	3.08	5.07	7.69	6.98	0.71	-0.53	0.09
△	7.96	3.06	-6.10	-1.38	19.45	4.26	4.39	6.83	5.45	1.49	-1.12	-0.11
◇	4.11	16.85	-0.80	-2.41	22.85	2.44	7.78	7.63	12.95	0.82	-0.14	0.55
	3/15	5/17	12/18	2/20	16/23	17/24	6/17	9/19	18/24	5/24	23/25	20/25

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]	10.38	7.17	4.36	6.59	8.11	10.78
Tracking Error [1]	11.01		3.51	1.45	4.67	7.19
Correlation	0.28		0.93	0.98	0.82	0.75
R^2 adjusted [2]	0.05		0.87	0.96	0.67	0.55
Beta [2]	0.42		0.57	0.90	0.92	1.12
Bear Beta [2]	0.41		0.54	0.84	0.59	1.29
Bull Beta [2]	0.30		0.65	0.97	1.01	1.15
Sharpe Ratio [1, 2]	0.40		0.73	0.52	0.35	0.56
Inform Ratio [1]	0.01		-0.25	-0.45	-0.28	0.26
Treynor Ratio [1, 2]	10.17		5.73	3.88	3.08	5.38
Sortino Ratio [1, 2]	0.31		0.65	0.52	0.38	0.46
Jensens Alpha[1, 2]	2.55		0.90	-0.25	-0.99	1.38

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years