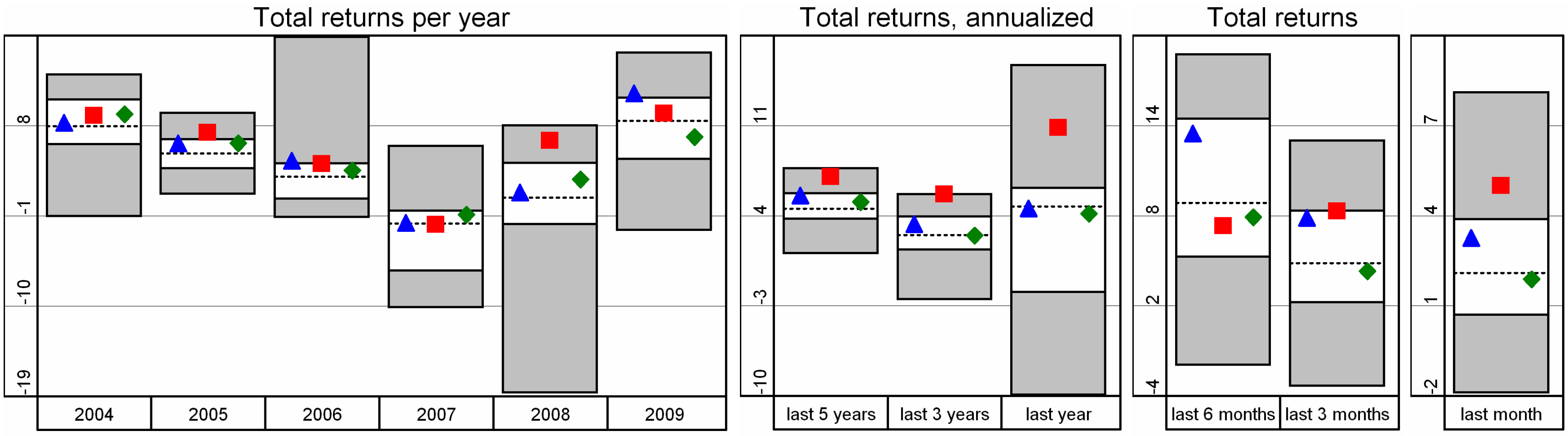
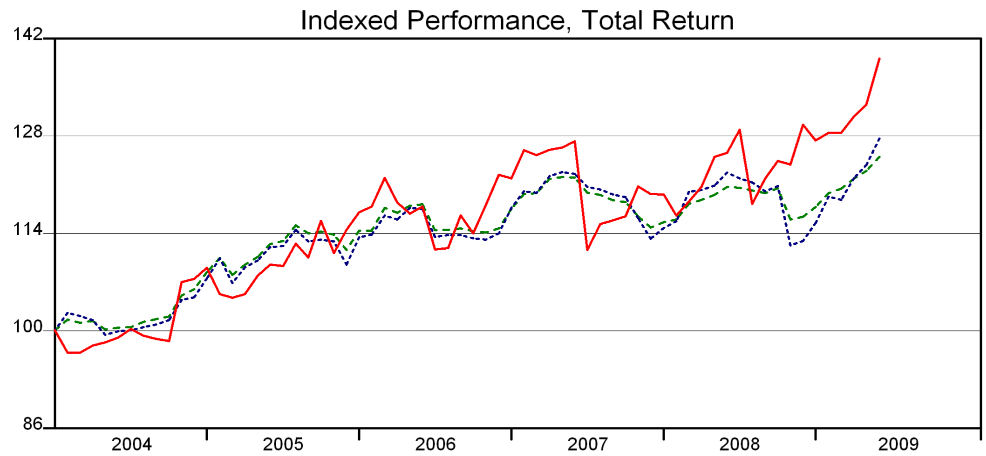
Directory

SOLVALOR 61

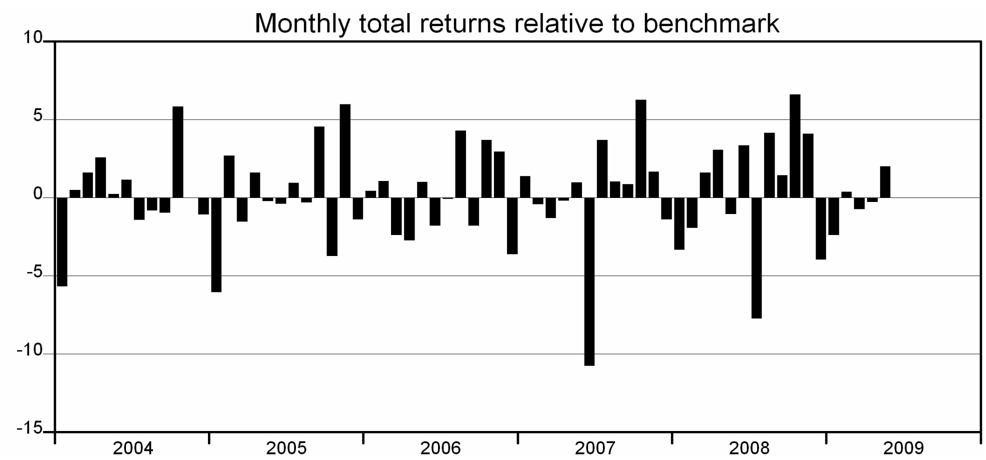
Latest date	31.05.2009	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456



	2004	2005	2006	2007	2008	2009	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	9.00	7.31	4.18	-1.86	6.51	9.23	7.04	5.69	10.83	7.33	8.30	5.00
▲	7.52	5.49	3.74	-2.46	0.60	10.47	5.00	2.77	3.97	12.97	7.36	3.01
◆	8.39	5.50	2.78	-1.64	1.86	6.10	4.46	1.88	3.58	7.38	3.79	1.63
□	6.65	6.23	3.24	-3.42	0.53	9.88	4.68	2.42	4.75	11.84	6.92	2.63
△	4.20	7.96	3.06	-6.10	-1.38	12.07	3.95	1.62	6.04	14.43	9.87	1.33
◇	6.19	4.11	16.85	-0.80	-2.41	9.17	7.69	4.05	-0.37	14.66	4.63	3.07
	7/15	3/15	5/17	11/19	2/21	10/23	2/15	1/17	2/22	14/23	6/23	3/23



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



60 months	■	▲	◆	□	△	◇
Max Gain	8.63	3.69	2.94	3.63	4.93	6.57
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	4.65
Min Rel Return	-10.79		-1.75	-0.86	-2.95	-3.54
Std Deviation [1]	11.06	6.65	4.66	6.38	8.25	9.68
Tracking Error [1]	11.41		2.65	1.40	4.41	5.78
Correlation	0.27		0.95	0.98	0.84	0.82
R^2 adjusted [2]	0.04		0.91	0.96	0.71	0.66
Beta [2]	0.46		0.67	0.94	1.04	1.19
Bear Beta [2]	0.20		0.62	0.85	0.69	1.53
Bull Beta [2]	0.30		0.67	0.99	1.32	0.98
Sharpe Ratio [1, 2]	0.46		0.58	0.46	0.28	0.59
Inform Ratio [1]	0.17		-0.19	-0.22	-0.23	0.44
Treynor Ratio [1, 2]	11.29		4.15	3.18	2.20	4.88
Sortino Ratio [1, 2]	0.37		0.51	0.45	0.31	0.49
Jensens Alpha [1, 2]	3.69		0.57	-0.10	-1.13	1.89

1) annualized 2) LIBOR CHF 3 Months