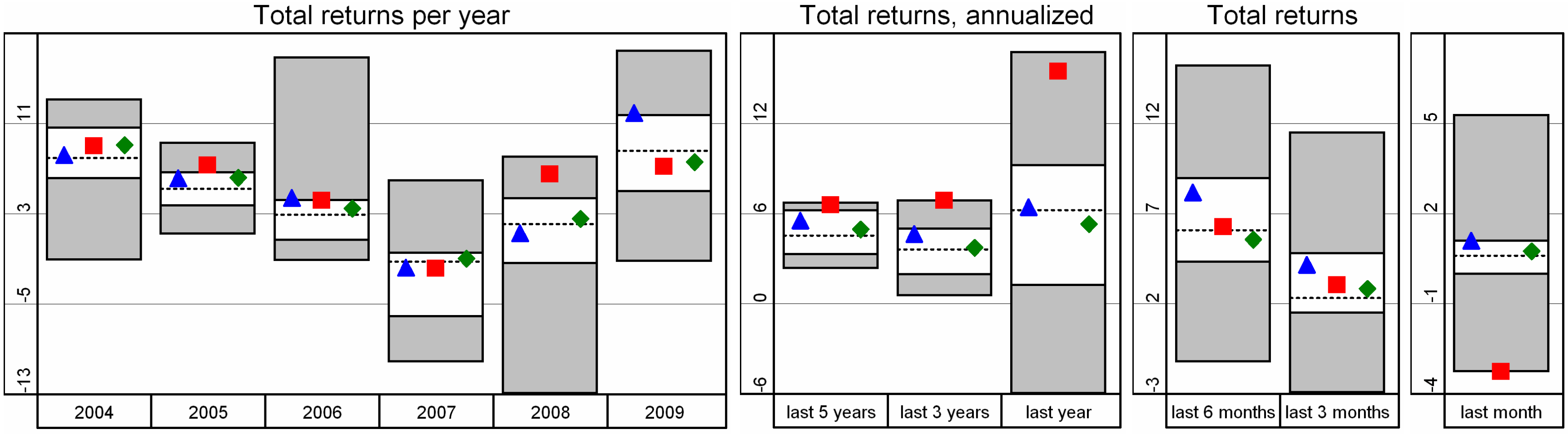
Directory

SOLVALOR 61

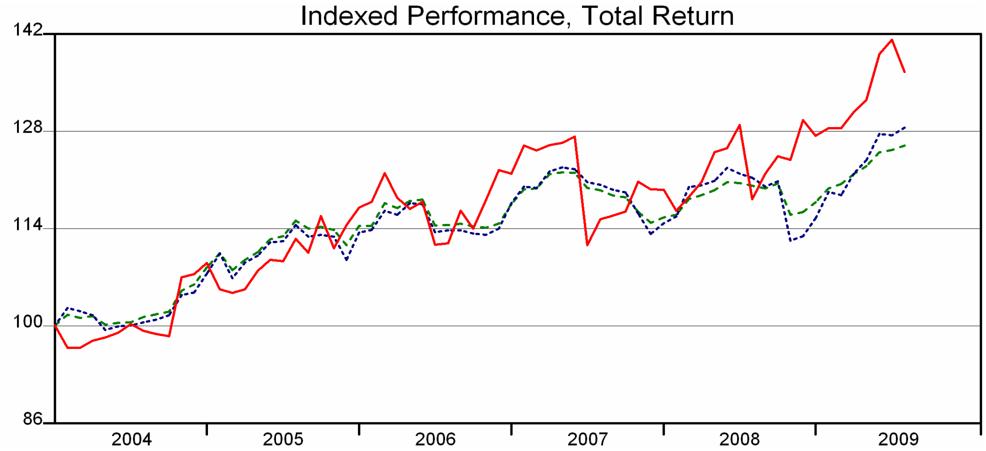
Latest date	31.07.2009		Valoren	278545
Currency	CHF		ISIN	CH0002785456

SOLVALOR 61



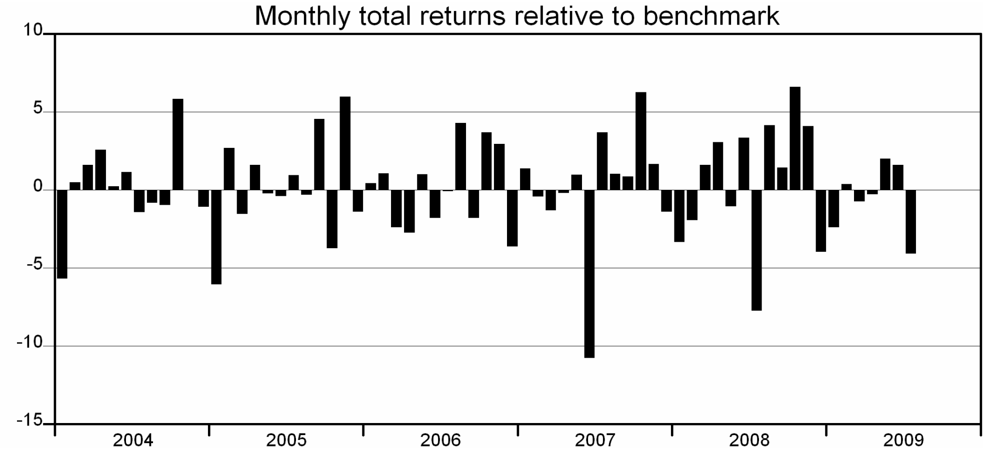
	2004	2005	2006	2007	2008	2009	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	9.00	7.31	4.18	-1.86	6.51	7.19	6.58	6.88	15.47	6.28	3.04	-3.27
▲	7.52	5.49	3.74	-2.46	0.60	11.27	5.03	4.13	5.92	7.75	3.75	0.85
◆	8.39	5.50	2.78	-1.64	1.86	6.91	4.45	3.22	4.80	5.14	2.41	0.50
□	6.65	6.23	3.24	-3.42	0.53	10.58	4.77	3.49	6.55	7.48	3.28	0.64
△	4.20	7.96	3.06	-6.10	-1.38	13.27	4.38	2.28	10.01	9.46	2.43	1.08
◇	6.19	4.11	16.85	-0.80	-2.41	5.00	6.73	4.48	-0.73	2.02	-0.87	2.19
	7/15	3/15	5/17	11/18	2/20	14/22	2/15	1/17	2/21	11/22	10/22	22/22

Indexed Performance, Total Return



■ 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

Monthly total returns relative to benchmark



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	-5.75
Std Deviation 1	11.17	6.66	4.65	6.38	8.24	10.13
Tracking Error 1	11.56		2.65	1.40	4.39	6.41
Correlation	0.26		0.95	0.98	0.85	0.79
R^2 adjusted 2	0.04		0.91	0.96	0.71	0.62
Beta 2	0.45		0.67	0.94	1.04	1.21
Bear Beta 2	0.23		0.63	0.85	0.71	1.41
Bull Beta 2	0.33		0.68	0.98	1.28	0.94
Sharpe Ratio 1, 2	0.42		0.58	0.47	0.32	0.48
Inform Ratio 1	0.13		-0.21	-0.18	-0.14	0.25
Treynor Ratio 1, 2	10.60		4.14	3.28	2.59	4.08
Sortino Ratio 1, 2	0.33		0.51	0.46	0.36	0.39
Jensens Alpha 1, 2	3.29		0.55	-0.03	-0.75	0.92

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years