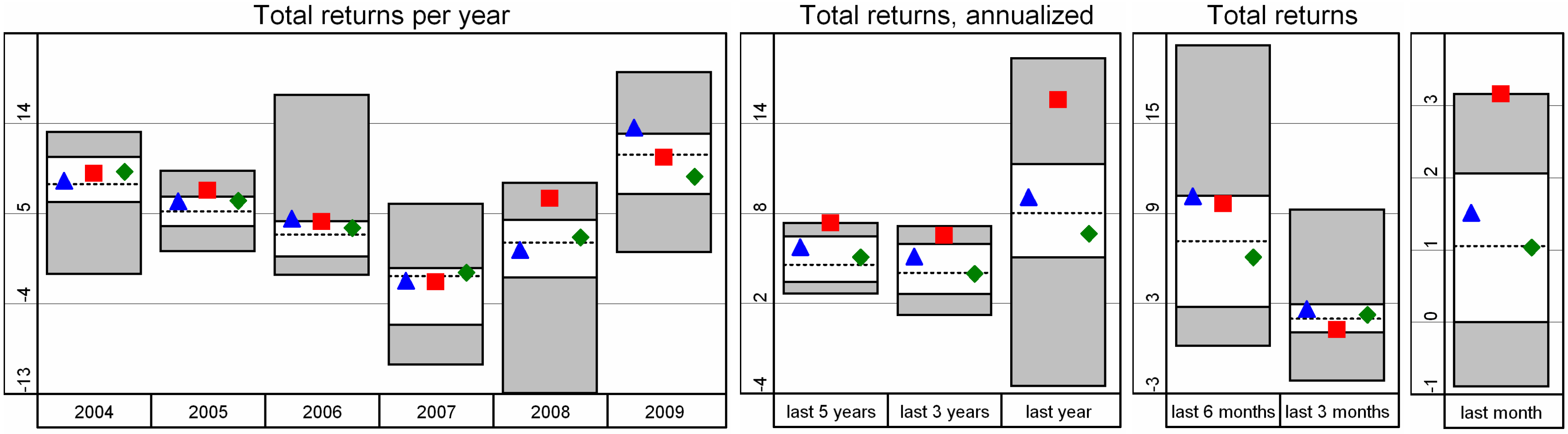
Directory

SOLVALOR 61

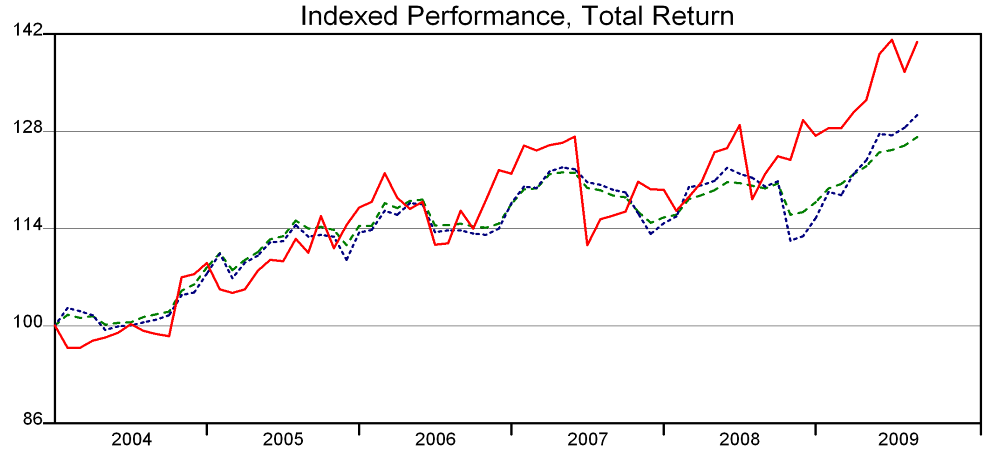
Latest date	31.08.2009	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456

Total returns per year / Total returns, annualized / Total returns



	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	10.58	7.35	6.52	15.56	9.64	1.24	3.16
▲	7.52	5.49	3.74	-2.46	0.60	12.83	5.25	4.63	8.57	9.65	2.13	1.41
◆	8.39	5.50	2.78	-1.64	1.86	7.94	4.57	3.48	6.13	5.58	1.73	0.93
□	6.65	6.23	3.24	-3.42	0.53	11.93	4.99	3.86	8.70	8.91	1.87	1.23
△	4.20	7.96	3.06	-6.10	-1.38	14.55	4.54	2.64	10.69	12.30	2.22	1.13
◇	6.19	4.11	16.85	-0.80	-2.41	7.00	6.97	4.80	1.78	2.56	-1.98	1.90
	7/15	3/15	5/17	11/18	2/20	13/21	1/15	3/17	3/20	8/21	15/21	1/21

Indexed Performance, Total Return

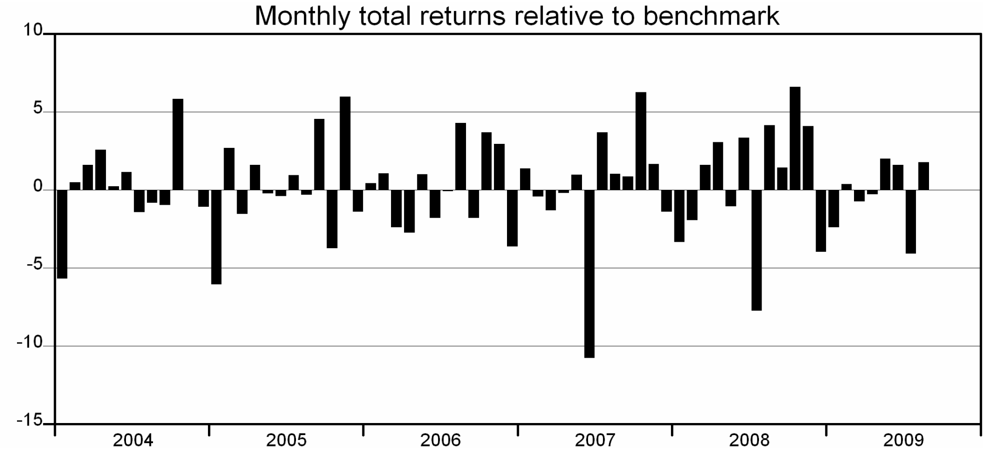


■ SOLVALOR 61
▲ Rued Blass Immobilienfonds Index unweighted TR
◆ Lipper Schweiz - Real Estate Switzerland
□ SWX Immofonds TR
△ UBS (CH) Property Fd-Swiss Mixed 'Sima'
◇ LA FONCIERE

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	11.22	6.67	4.66	6.39	8.24	10.14
Tracking Error 1	11.58		2.66	1.40	4.39	6.41
Correlation	0.27		0.95	0.98	0.85	0.79
R^2 adjusted 2	0.04		0.91	0.96	0.71	0.62
Beta 2	0.46		0.67	0.94	1.04	1.21
Bear Beta 2	0.23		0.63	0.85	0.71	1.41
Bull Beta 2	0.29		0.68	0.98	1.29	0.94
Sharpe Ratio 1, 2	0.48		0.61	0.50	0.34	0.50
Inform Ratio 1	0.17		-0.24	-0.18	-0.16	0.25
Treynor Ratio 1, 2	11.93		4.32	3.50	2.75	4.27
Sortino Ratio 1, 2	0.37		0.53	0.50	0.38	0.41
Jensens Alpha 1, 2	3.88		0.53	-0.02	-0.81	0.90

1) annualized 2) LIBOR CHF 3 Months

Monthly total returns relative to benchmark



Risk & return over 3 years