Directory

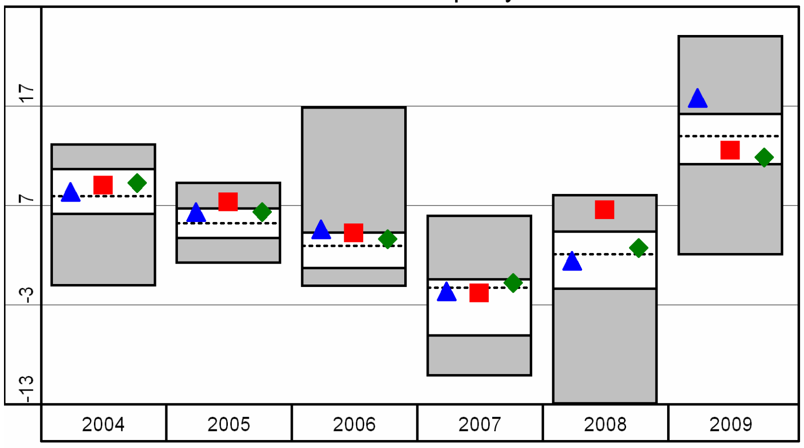
SOLVALOR 61

Latest date	31.10.2009
Currency	CHF

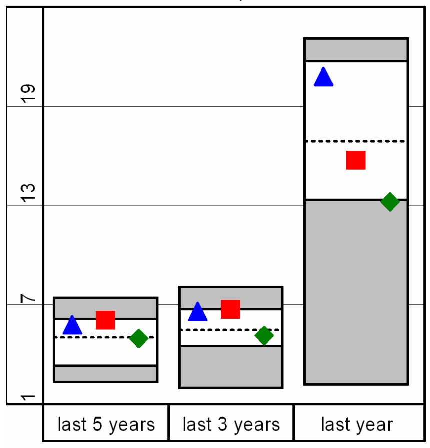
SOLVALOR 61

Valoren	278545
ISIN	CH0002785456

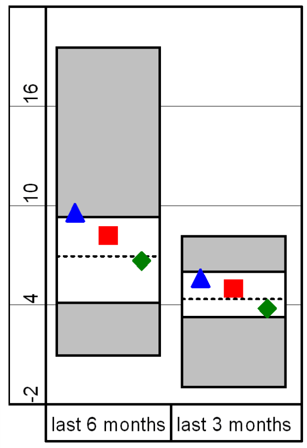
Total returns per year

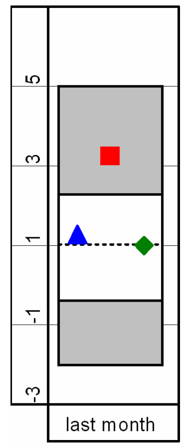


Total returns, annualized



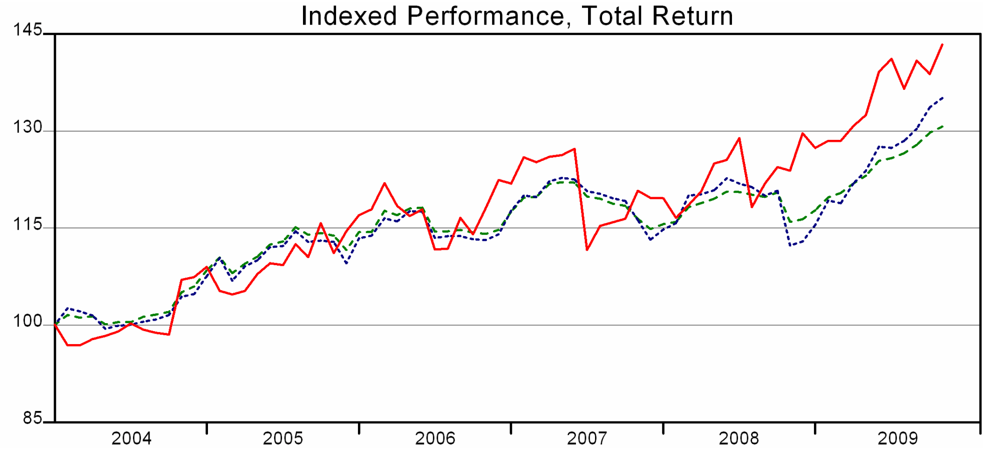
Total returns





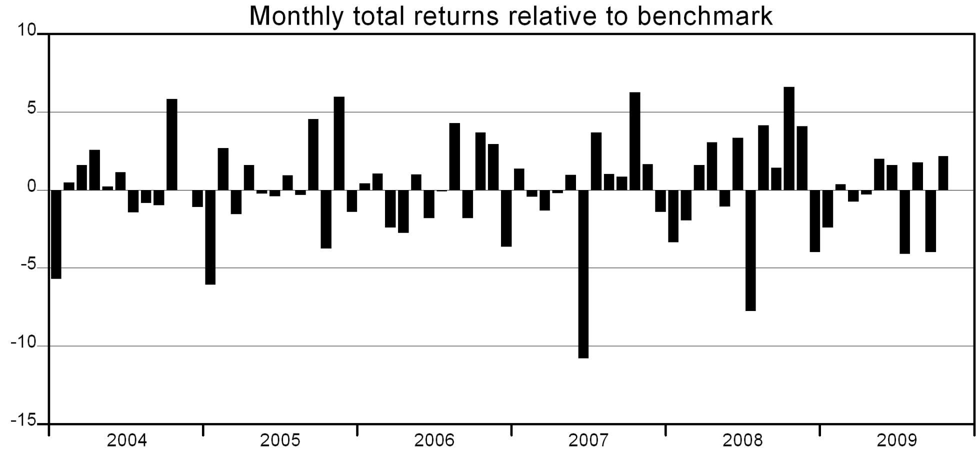
	2004	2005	2006	2007	2008	2009	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	9.00	7.31	4.18	-1.86	6.51	12.53	6.02	6.70	15.72	8.17	4.98	3.24
▲	7.52	5.49	3.74	-2.46	0.60	16.96	5.28	6.08	20.28	9.06	5.12	1.07
◆	8.39	5.50	2.78	-1.64	1.86	10.98	4.47	4.63	12.72	6.15	3.27	0.78
□	6.65	6.23	3.24	-3.42	0.53	15.53	4.75	5.25	18.02	7.90	4.47	0.88
△	4.20	7.96	3.06	-6.10	-1.38	18.51	4.11	4.48	18.13	7.16	4.62	0.34
◇	6.19	4.11	16.85	-0.80	-2.41	13.00	7.39	6.03	21.78	6.69	7.62	-1.67
	7/15	3/15	5/17	11/18	2/20	14/22	5/15	5/17	12/21	9/22	8/22	3/22

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

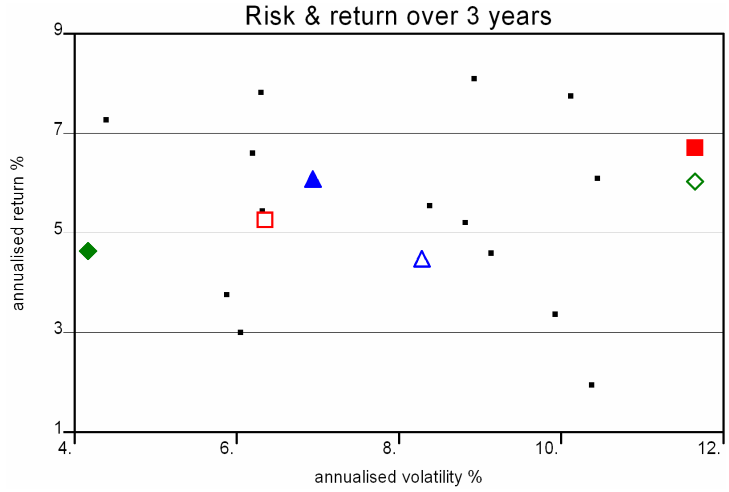
Monthly total returns relative to benchmark



60 months	■	▲	◆	□	△	◇
Max Gain	5.00	3.69	2.88	3.63	4.93	7.40
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	4.84
Min Rel Return	-10.79		-1.75	-0.86	-2.95	-5.75
Std Deviation [1]	10.72	6.66	4.56	6.33	8.19	10.56
Tracking Error [1]	11.49		2.68	1.37	4.34	6.83
Correlation	0.22		0.96	0.98	0.85	0.78
R^2 adjusted [2]	0.02		0.92	0.96	0.71	0.60
Beta [2]	0.37		0.66	0.93	1.03	1.24
Bear Beta [2]	0.23		0.63	0.85	0.71	1.41
Bull Beta [2]	-0.07		0.64	0.98	1.34	1.05
Sharpe Ratio [1, 2]	0.39		0.60	0.48	0.30	0.52
Inform Ratio [1]	0.06		-0.29	-0.37	-0.26	0.29
Treynor Ratio [1, 2]	11.50		4.25	3.30	2.37	4.50
Sortino Ratio [1, 2]	0.29		0.52	0.46	0.32	0.44
Jensens Alpha [1, 2]	2.95		0.44	-0.25	-1.24	1.15

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years



Data used in this report has been obtained from sources believed reliable and,
although very carefully verified, can not be guaranteed.