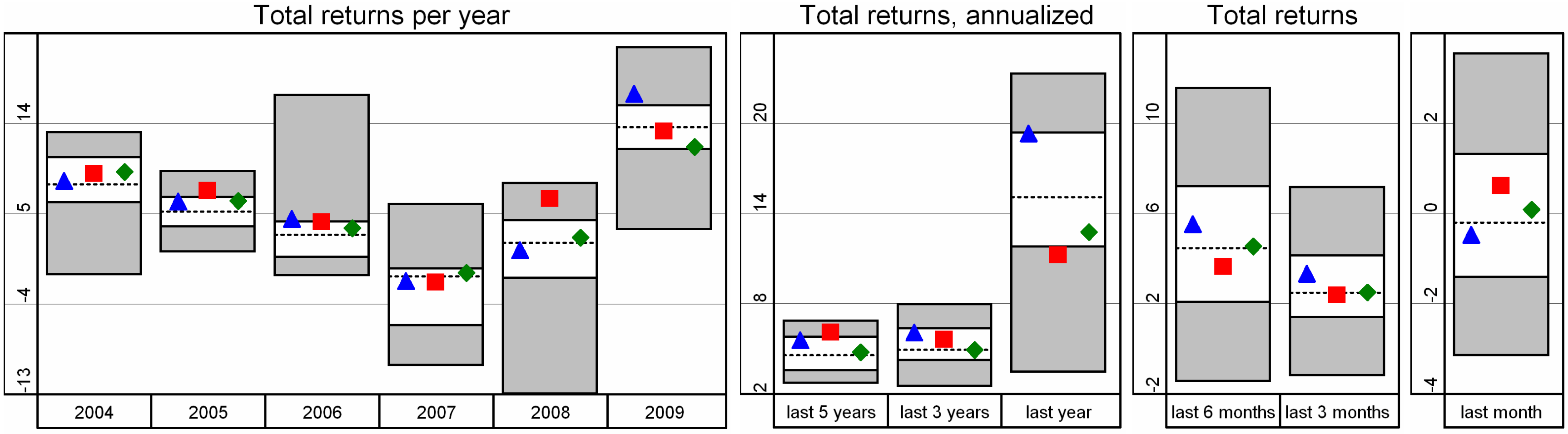
Directory

SOLVALOR 61

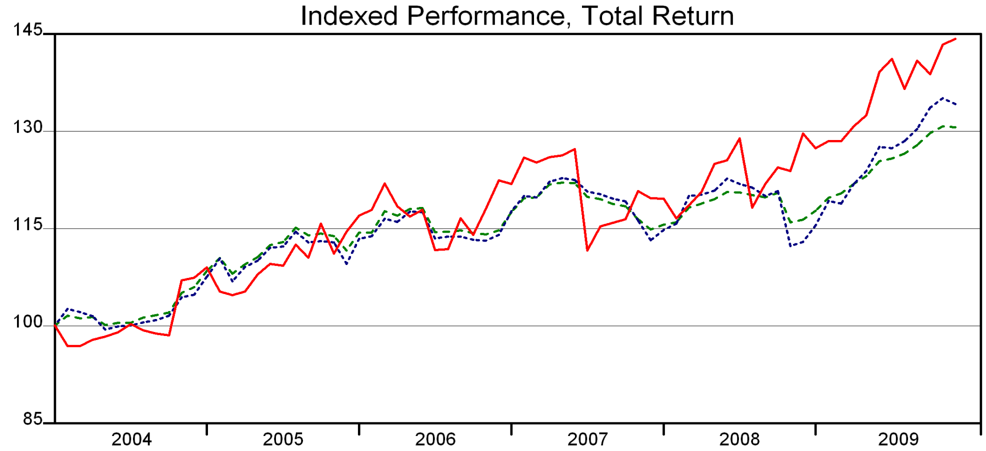
Latest date	30.11.2009	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456

Total returns per year | Total returns, annualized | Total returns



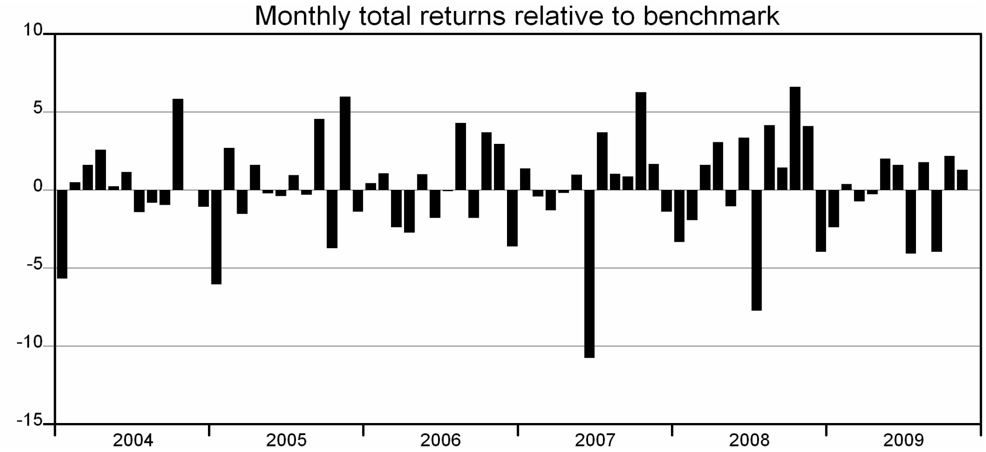
	2004	2005	2006	2007	2008	2009	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	9.00	7.31	4.18	-1.86	6.51	13.22	6.07	5.62	11.26	3.66	2.39	0.62
▲	7.52	5.49	3.74	-2.46	0.60	16.21	5.07	5.58	18.83	5.19	3.00	-0.64
◆	8.39	5.50	2.78	-1.64	1.86	10.91	4.28	4.42	12.25	4.20	2.17	-0.08
□	6.65	6.23	3.24	-3.42	0.53	15.25	4.65	4.89	17.30	4.88	2.96	-0.24
△	4.20	7.96	3.06	-6.10	-1.38	18.10	4.30	4.23	20.59	5.39	3.10	-0.34
◇	6.19	4.11	16.85	-0.80	-2.41	11.42	6.86	4.76	17.03	2.06	4.13	-1.40
	7/15	3/15	5/17	11/18	2/20	13/22	2/15	8/17	18/22	15/22	12/22	9/22

Indexed Performance, Total Return



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

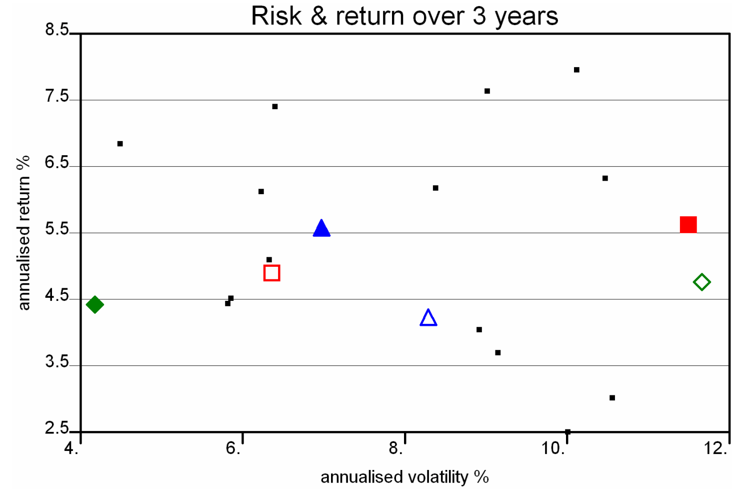
Monthly total returns relative to benchmark



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	6.68	4.56	6.33	8.16	10.59
Tracking Error [1]	11.50		2.68	1.38	4.29	6.84
Correlation	0.22		0.96	0.98	0.85	0.78
R^2 adjusted [2]	0.02		0.92	0.96	0.72	0.60
Beta [2]	0.37		0.66	0.93	1.03	1.24
Bear Beta [2]	0.24		0.63	0.86	0.72	1.40
Bull Beta [2]	-0.09		0.66	0.98	1.30	1.06
Sharpe Ratio [1, 2]	0.39		0.56	0.46	0.32	0.47
Inform Ratio [1]	0.08		-0.28	-0.29	-0.17	0.25
Treynor Ratio [1, 2]	11.73		3.99	3.21	2.56	4.09
Sortino Ratio [1, 2]	0.29		0.49	0.46	0.35	0.40
Jensens Alpha [1, 2]	3.08		0.40	-0.15	-0.85	0.89

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,
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