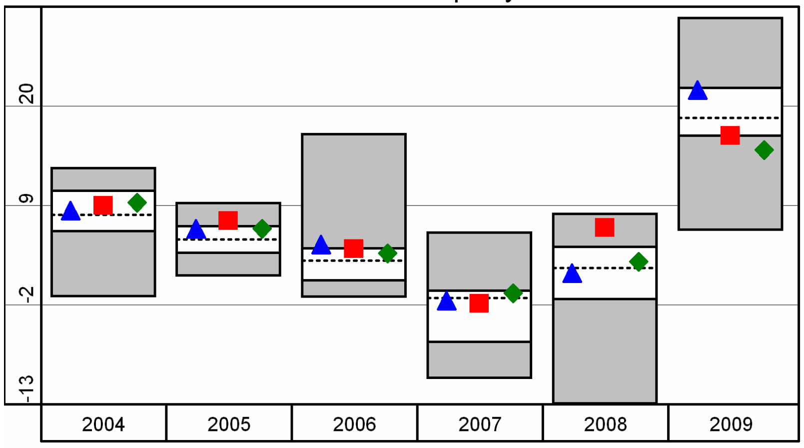
Directory

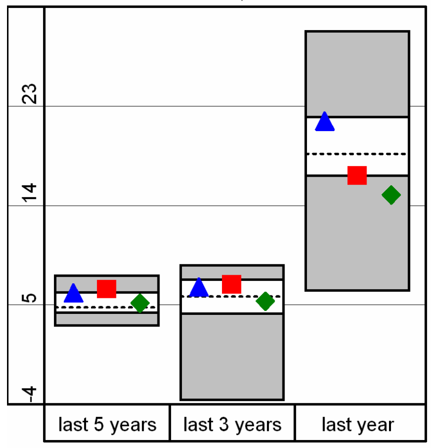
SOLVALOR 61

Latest date	31.12.2009	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456

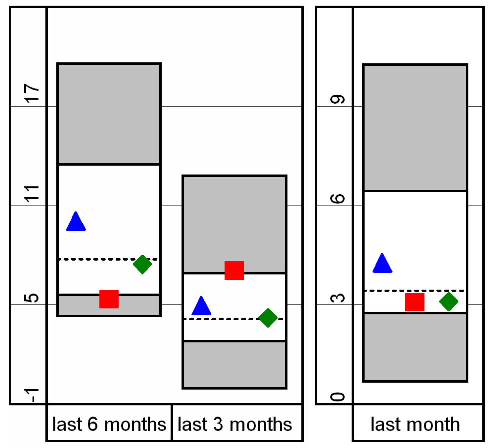
Total returns per year



Total returns, annualized

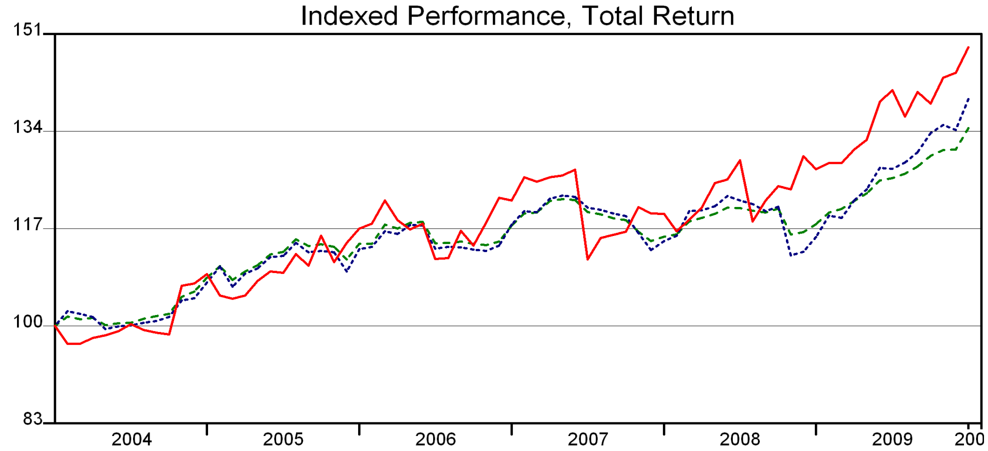


Total returns



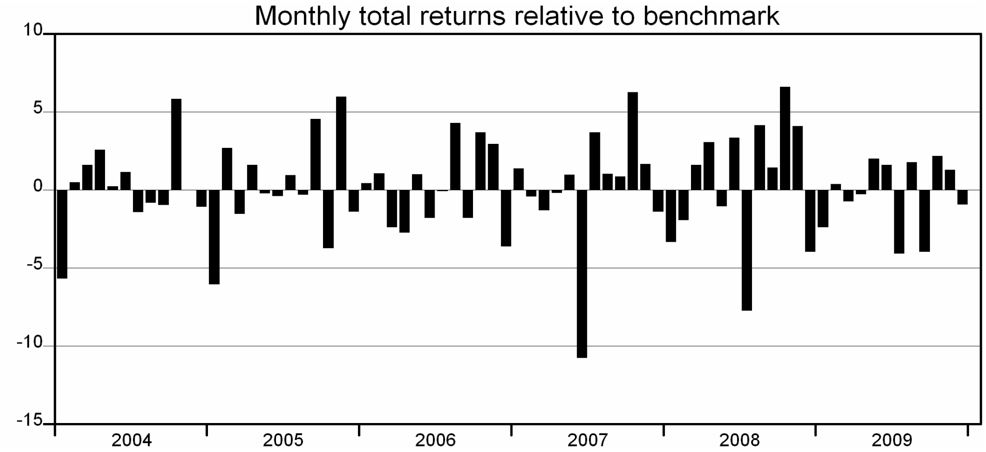
	2004	2005	2006	2007	2008	2009		last 5 years	last 3 years	last year		last 6 months	last 3 months		last month
■	9.00	7.31	4.18	-1.86	6.51	16.70	■	6.40	6.85	16.70	■	5.31	7.06	■	3.07
▲	7.52	5.49	3.74	-2.46	0.60	20.87	▲	5.35	5.85	20.87	▲	9.55	4.45	▲	4.01
◆	8.39	5.50	2.78	-1.64	1.86	14.21	◆	4.41	4.59	14.21	◆	6.94	3.72	◆	2.85
□	6.65	6.23	3.24	-3.42	0.53	19.61	□	4.96	5.11	19.61	□	8.87	4.45	□	3.79
△	4.20	7.96	3.06	-6.10	-1.38	19.45	△	4.24	3.42	19.45	△	6.59	1.14	△	1.14
◇	6.19	4.11	16.85	-0.80	-2.41	22.85	◇	7.67	5.95	22.85	◇	19.56	6.90	◇	10.26
	7/15	3/15	5/17	11/18	2/20	16/21		2/15	7/18	16/21		17/21	5/21		12/21

Indexed Performance, Total Return



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

Monthly total returns relative to benchmark



60 months	■	▲	◆	□	△	◇
Max Gain	5.00	4.01	2.88	3.79	4.93	10.26
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	6.25
Min Rel Return	-10.79		-1.75	-0.86	-2.95	-5.75
Std Deviation 1	10.77	6.80	4.61	6.46	8.16	11.17
Tracking Error 1	11.50		2.73	1.38	4.44	7.15
Correlation	0.24		0.96	0.98	0.84	0.79
R^2 adjusted 2	0.03		0.92	0.96	0.70	0.61
Beta 2	0.39		0.65	0.93	1.00	1.29
Bear Beta 2	0.24		0.63	0.86	0.72	1.40
Bull Beta 2	0.02		0.66	0.98	1.13	1.30
Sharpe Ratio 1, 2	0.42		0.58	0.50	0.32	0.52
Inform Ratio 1	0.09		-0.33	-0.27	-0.24	0.30
Treynor Ratio 1, 2	12.01		4.21	3.53	2.59	4.53
Sortino Ratio 1, 2	0.31		0.51	0.50	0.34	0.47
Jensens Alpha 1, 2	3.23		0.36	-0.12	-1.06	1.12

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years