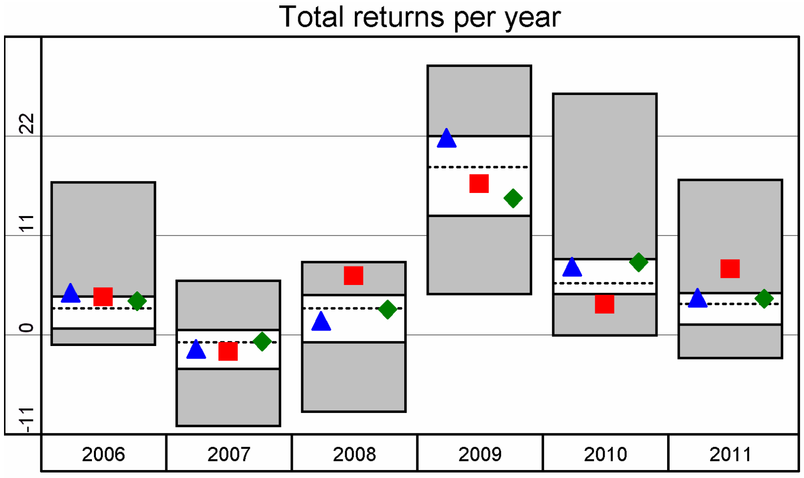
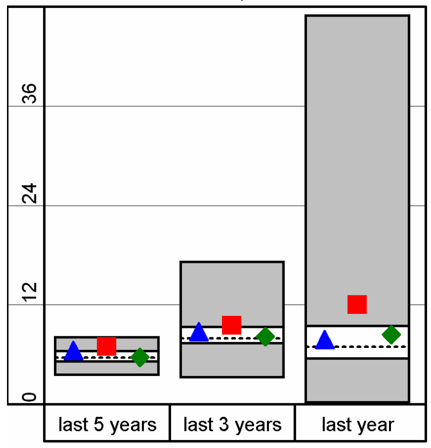
Directory

Latest date	31.05.2011	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

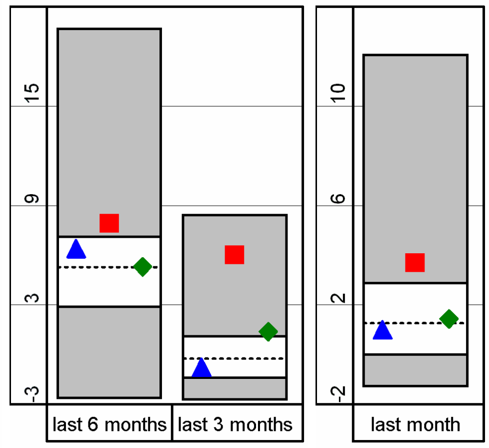
Total returns per year



Total returns, annualized

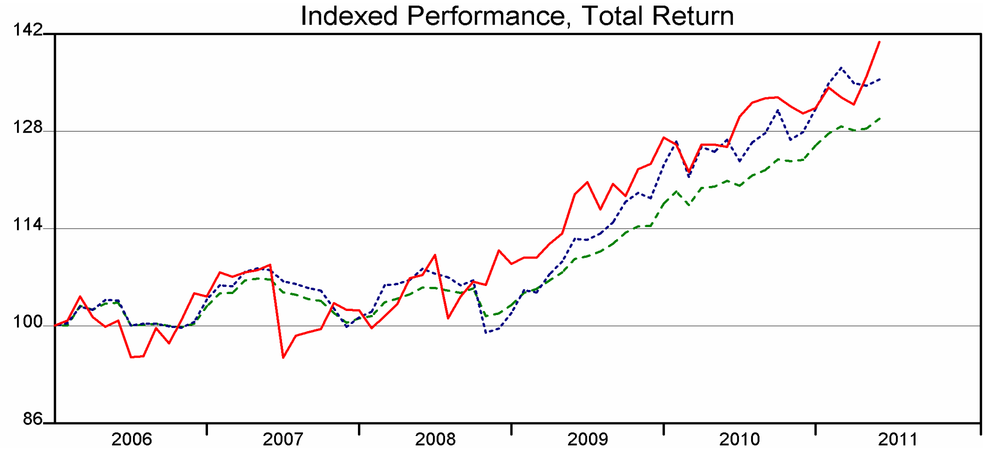


Total returns



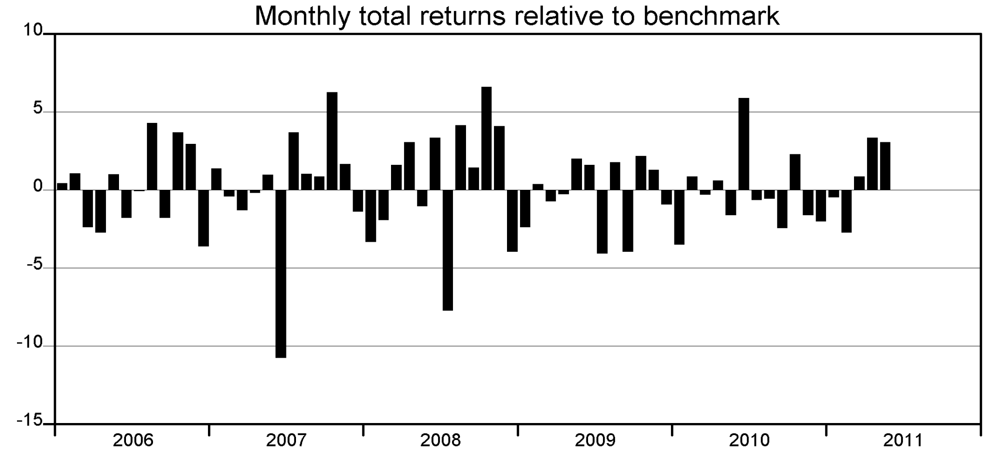
	2006	2007	2008	2009	2010	2011	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	4.18	-1.86	6.51	16.70	3.33	7.27	6.93	9.49	12.00	7.91	6.02	3.70
▲	3.74	-2.46	0.60	20.87	6.59	3.20	5.49	7.76	6.83	5.91	-1.25	0.67
◆	2.78	-1.64	1.86	14.16	7.08	3.09	4.66	7.15	7.40	4.80	0.87	1.10
□	3.24	-3.42	0.53	19.61	5.71	4.16	5.19	7.88	7.57	6.82	-0.33	1.22
△	3.06	-6.10	-1.38	19.45	8.75	5.47	5.11	9.04	11.65	10.01	-0.88	0.59
◇	16.85	-0.80	-2.41	22.85	5.74	9.95	8.06	9.24	14.42	13.49	4.43	3.50
	5/17	12/18	2/20	16/23	20/25	3/27	3/17	5/21	3/25	5/27	2/27	5/28

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	2.80	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	2.61	6.25
Min Rel Return	-10.79		-1.75	-0.86	-2.95	-5.75
Std Deviation [1]	10.35	7.19	4.16	6.49	8.02	10.88
Tracking Error [1]	11.13		3.61	1.37	4.66	7.08
Correlation	0.26		0.94	0.99	0.82	0.77
R^2 adjusted [2]	0.04		0.88	0.97	0.66	0.58
Beta [2]	0.39		0.55	0.89	0.91	1.16
Bear Beta [2]	0.48		0.55	0.85	0.60	1.31
Bull Beta [2]	0.15		0.59	0.90	0.95	1.36
Sharpe Ratio [1, 2]	0.50		0.74	0.56	0.45	0.58
Inform Ratio [1]	0.12		-0.22	-0.21	-0.08	0.34
Treynor Ratio [1, 2]	13.61		5.81	4.15	3.98	5.52
Sortino Ratio [1, 2]	0.39		0.61	0.54	0.48	0.49
Jensens Alpha[1, 2]	3.78		1.00	0.15	0.00	1.78

[1] annualized [2] LIBOR CHF 3 Months

Risk & return over 3 years