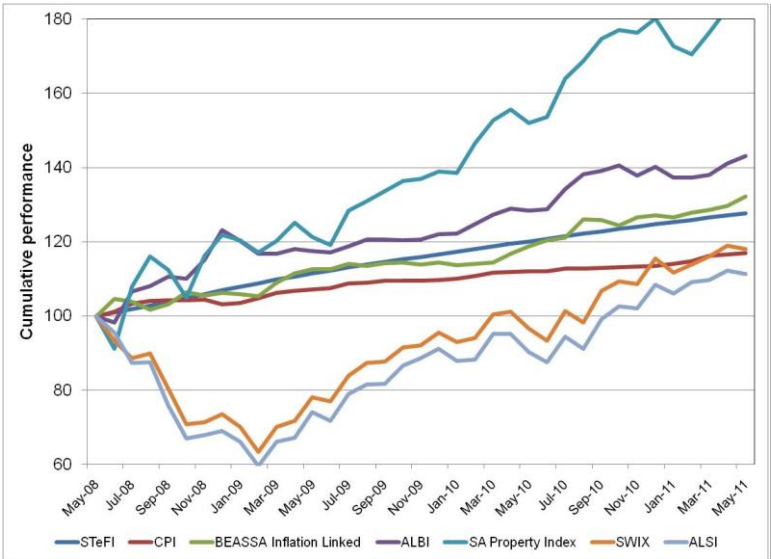
Local Market Summary

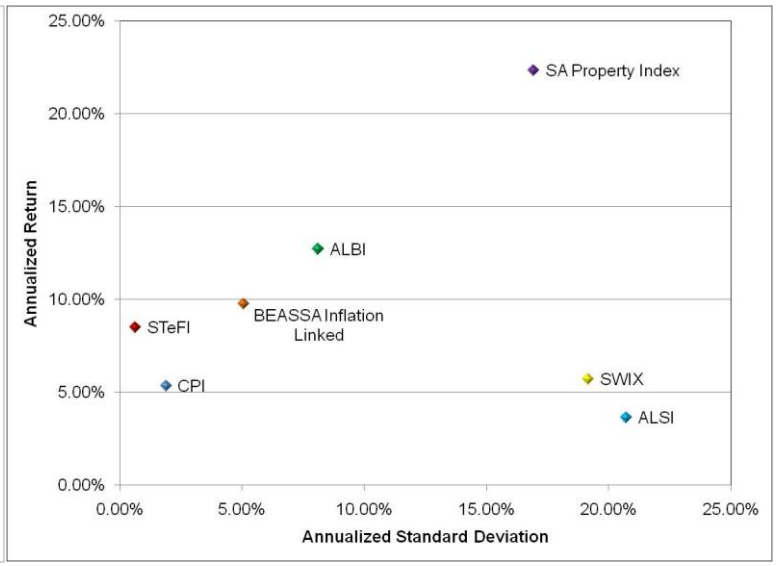
31 May 2011

Calendar Year							
	STeFI	CPI	Inflation Linked Bonds	ALBI	SA Property	SWIX	ALSI
2007	9.35%	8.98%	9.16%	4.21%	26.52%	18.06%	19.18%
2008	11.69%	9.51%	13.62%	16.98%	-4.47%	-21.67%	-23.25%
2009	9.13%	6.33%	7.66%	-0.98%	14.07%	29.92%	32.13%
2010	6.93%	3.48%	10.97%	14.96%	29.62%	20.86%	18.98%
2011	2.36%	2.92%	4.09%	2.10%	1.57%	2.18%	2.58%

36 months Cumulative Performance



36 months Risk Return Comparison



Absolute Performance							
	STeFI	CPI	Inflation Linked Bonds	ALBI	SA Property	SWIX	ALSI
1 month	0.47%	0.26%	1.98%	1.44%	0.10%	-0.80%	-0.77%
2 months	0.94%	0.52%	2.86%	3.73%	3.82%	1.78%	1.45%
3 months	1.42%	1.75%	3.47%	4.24%	7.30%	3.57%	1.98%
4 months	1.86%	2.47%	4.53%	4.33%	6.01%	5.65%	4.84%
6 months	2.88%	3.10%	4.44%	3.87%	3.84%	8.75%	8.94%
9 months	4.52%	3.56%	4.87%	3.64%	8.46%	20.18%	22.12%
1 year	6.30%	4.31%	11.31%	11.44%	20.33%	22.18%	23.19%
2 years	6.99%	4.45%	8.41%	10.39%	22.82%	22.97%	22.56%
3 years	8.50%	5.34%	9.76%	12.71%	22.32%	5.69%	3.63%
4 years	8.95%	6.90%	10.80%	8.55%	10.86%	6.43%	6.14%
5 years	8.79%	6.90%	10.25%	8.04%	15.23%	13.08%	12.64%

36 months Absolute Risk Comparison							
Risk statistics	STeFI	CPI	Inflation Linked Bonds	ALBI	SA Property	SWIX	ALSI
Standard Deviation	0.63%	1.90%	5.07%	8.11%	16.94%	19.18%	20.73%
Upside Deviation	0.63%	1.68%	4.24%	6.80%	13.07%	11.26%	12.19%
Downside Deviation	0.00%	0.66%	1.53%	2.71%	6.93%	11.19%	12.36%
Max. Monthly Pain	0.44%	-1.15%	-2.08%	-2.86%	-8.71%	-11.92%	-13.24%
Max. Draw Down	0.00%	-1.15%	-2.85%	-5.17%	-9.63%	-36.53%	-40.45%