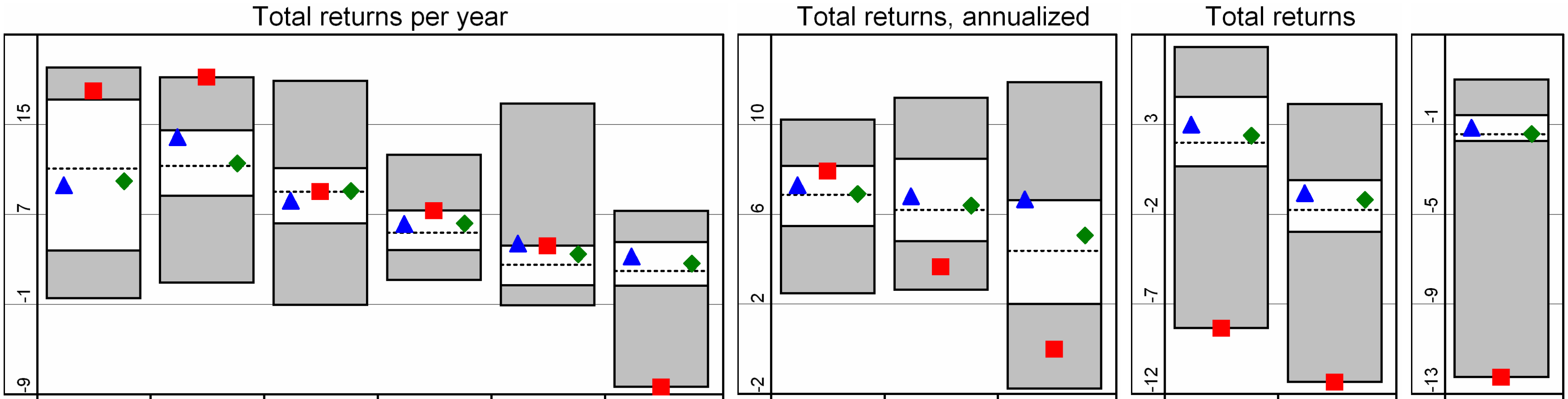
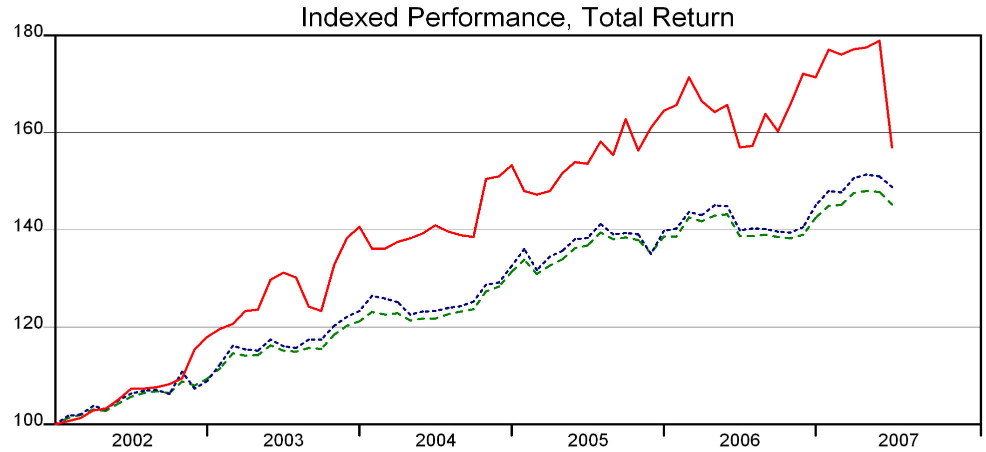
Directory

SOLVALOR 61

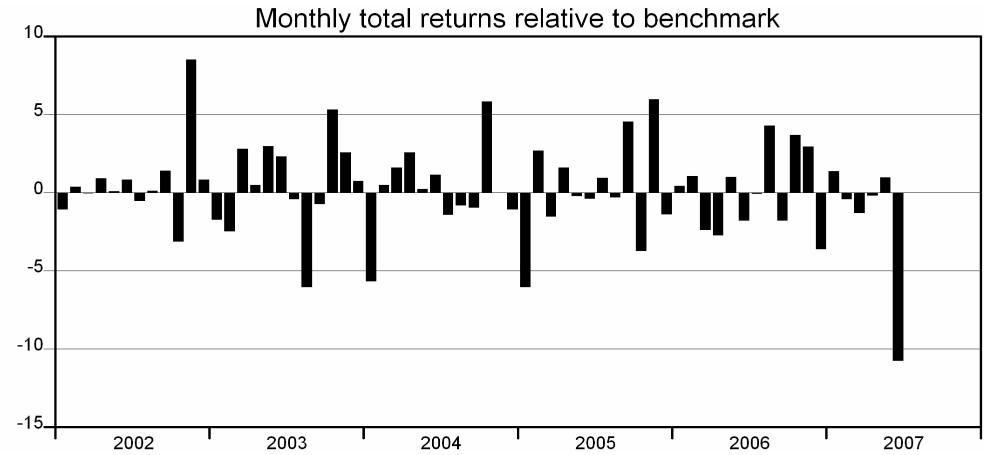
Latest date	30.06.2007	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456



	2002	2003	2004	2005	2006	2007	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	17.97	19.17	9.00	7.31	4.18	-8.38	7.91	3.66	-0.02	-8.38	-11.38	-12.27
▲	8.91	13.19	7.52	5.49	3.74	2.57	6.96	6.46	6.33	2.57	-1.24	-1.48
◆	9.27	10.88	8.39	5.50	2.78	1.95	6.56	6.04	4.72	1.95	-1.61	-1.76
□	7.73	12.72	6.65	6.23	3.24	2.07	6.48	6.40	5.88	2.07	-2.11	-1.79
△	2.36	14.40	4.20	7.96	3.06	1.62	5.48	6.19	5.14	1.62	-3.44	-1.40
◇	20.05	13.46	6.19	4.11	16.85	-0.30	10.20	11.17	11.87	-0.30	-4.57	-4.71
	3/16	1/16	8/16	4/16	5/18	19/19	5/16	14/16	17/18	19/19	19/19	19/19



■ 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



60 months	■	▲	◆	□	△	◇
Max Gain	8.63	4.27	2.94	3.63	5.67	6.57
Max Loss	-12.27	-3.42	-3.15	-3.63	-4.86	-5.02
Max Drawdown	-12.27	-4.34	-3.42	-3.63	-6.84	-6.25
Max Rel Return	8.50		2.31	1.05	2.75	4.65
Min Rel Return	-10.79		-1.98	-0.94	-3.55	-3.23
Std Deviation [1]	10.88	5.90	4.51	6.06	8.32	8.40
Tracking Error [1]	11.03		2.08	1.45	4.50	6.02
Correlation	0.26		0.95	0.97	0.85	0.69
R^2 adjusted [2]	0.04		0.91	0.94	0.71	0.46
Beta [2]	0.50		0.73	1.00	1.20	0.98
Bear Beta [2]	0.24		0.68	0.83	0.79	1.08
Bull Beta [2]	0.34		0.72	1.01	1.31	0.65
Sharpe Ratio [1, 2]	0.61		1.20	0.89	0.53	1.05
Inform Ratio [1]	0.08		-0.18	-0.31	-0.31	0.50
Treynor Ratio [1, 2]	13.50		7.43	5.38	3.69	8.96
Sortino Ratio [1, 2]	0.50		1.28	1.02	0.61	1.08
Jensens Alpha[1, 2]	3.81		1.19	-0.43	-2.53	3.09

1) annualized 2) LIBOR CHF 3 Month