Directory

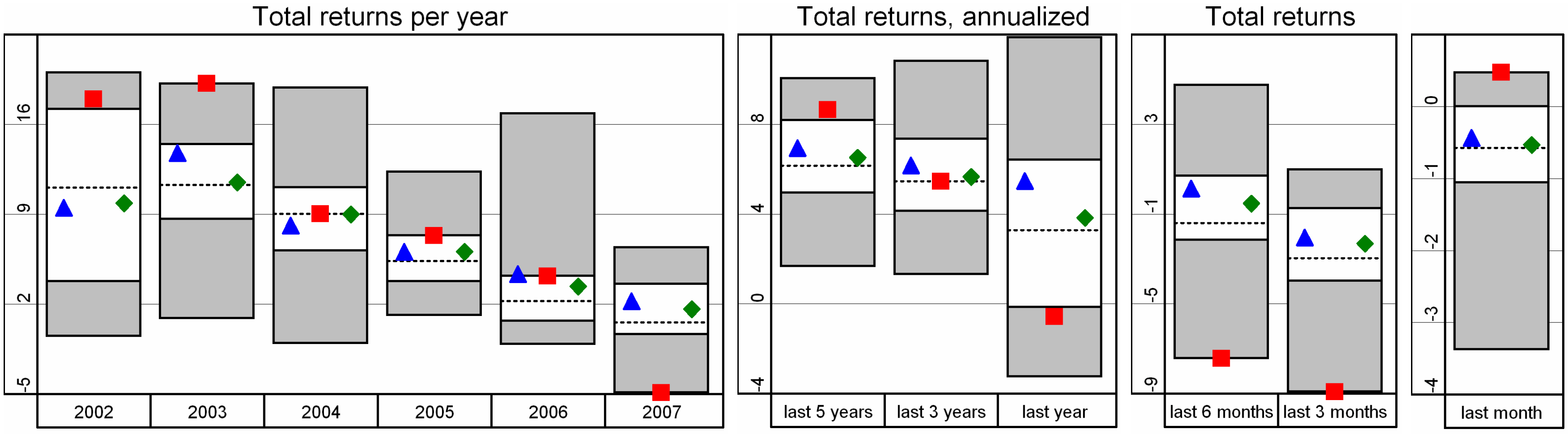
SOLVALOR 61

Latest date	31.08.2007
Currency	CHF

SOLVALOR 61

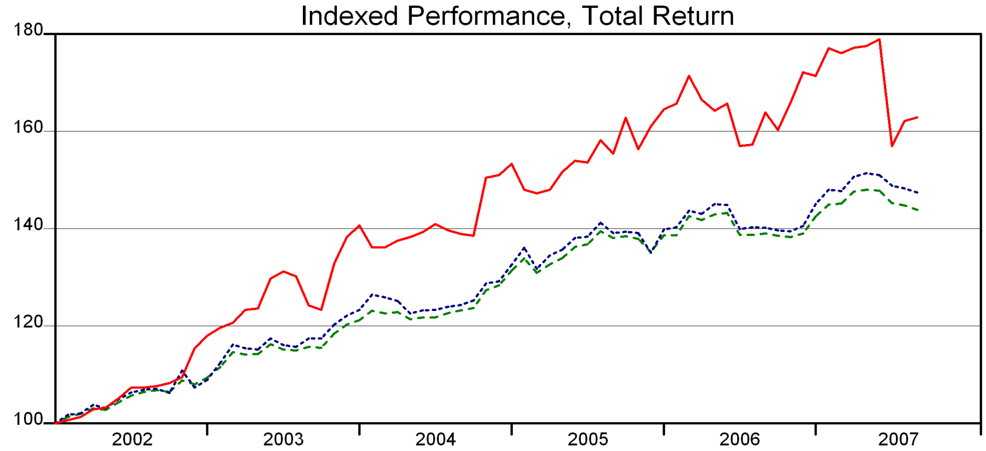
Valoren	278545
ISIN	CH0002785456

Total returns per year / Total returns, annualized / Total returns



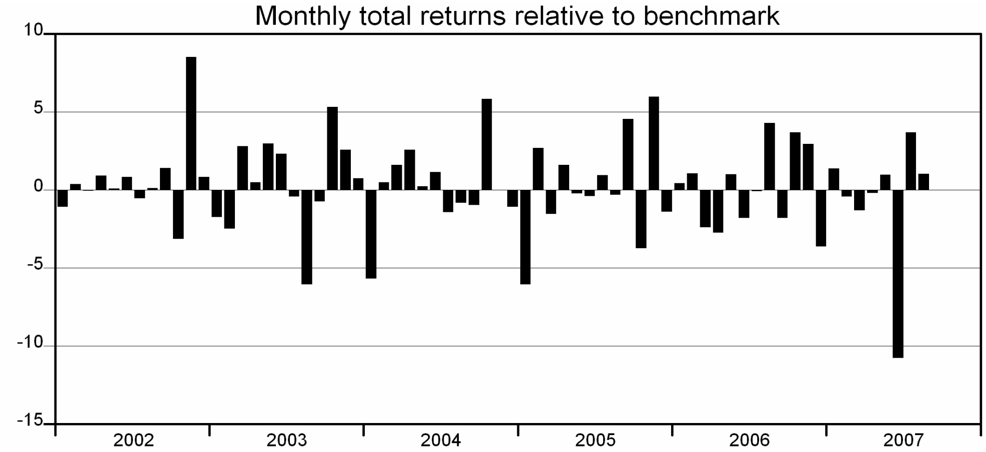
	2002	2003	2004	2005	2006	2007	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	17.97	19.17	9.00	7.31	4.18	-4.91	8.65	5.46	-0.58	-7.44	-8.94	0.47
▲	8.91	13.19	7.52	5.49	3.74	1.64	6.61	5.84	5.14	-0.20	-2.37	-0.54
◆	9.27	10.88	8.39	5.50	2.78	1.02	6.16	5.32	3.50	-0.87	-2.66	-0.64
□	7.73	12.72	6.65	6.23	3.24	0.83	6.03	5.77	3.93	-0.96	-2.98	-0.65
△	2.36	14.40	4.20	7.96	3.06	-0.34	4.97	5.46	1.59	-1.55	-3.30	-1.37
◇	20.05	13.46	6.19	4.11	16.85	0.68	10.05	10.83	11.87	-2.14	-3.77	0.38
	3/16	1/16	8/16	4/16	5/19	19/19	2/16	7/16	17/19	19/19	19/19	1/19

Indexed Performance, Total Return



- ■ 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

Monthly total returns relative to benchmark



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	10.93	5.93	4.55	6.10	8.37	8.39
Tracking Error 1	11.14		2.08	1.45	4.51	6.01
Correlation	0.25		0.95	0.97	0.85	0.69
R^2 adjusted 2	0.03		0.91	0.94	0.72	0.46
Beta 2	0.47		0.74	1.00	1.20	0.97
Bear Beta 2	0.31		0.67	0.83	0.79	1.10
Bull Beta 2	0.30		0.73	1.01	1.32	0.64
Sharpe Ratio 1, 2	0.66		1.09	0.80	0.46	1.03
Inform Ratio 1	0.17		-0.20	-0.37	-0.34	0.53
Treynor Ratio 1, 2	15.41		6.79	4.88	3.22	8.82
Sortino Ratio 1, 2	0.54		1.21	0.95	0.54	1.06
Jensens Alpha1, 2	4.75		1.01	-0.54	-2.63	3.32

1) annualized 2) LIBOR CHF 3 Month

Risk & return over 3 years