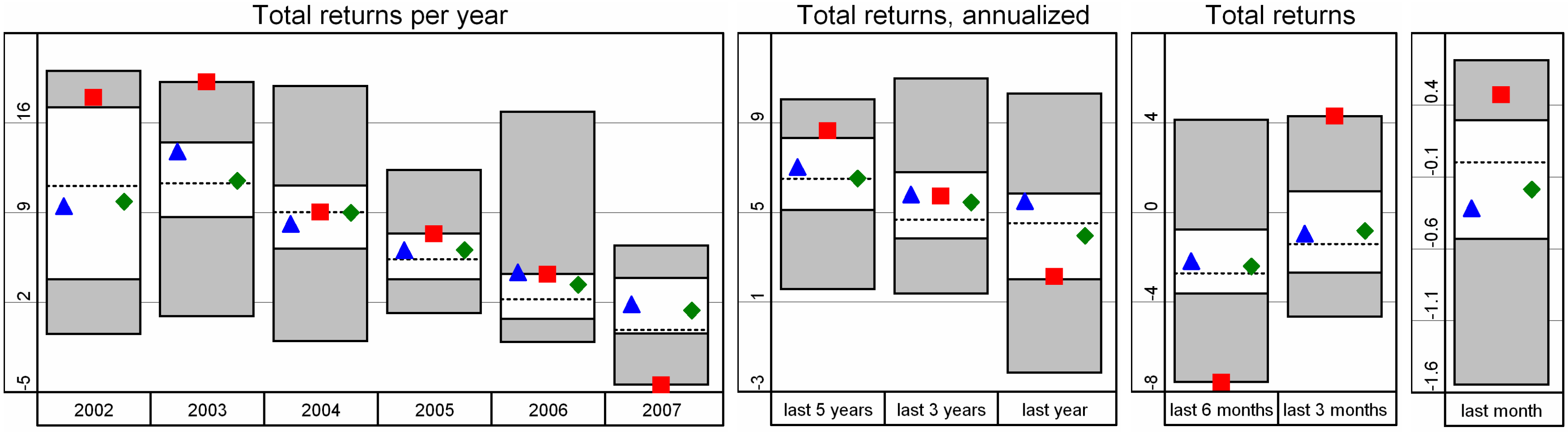
Directory

SOLVALOR 61

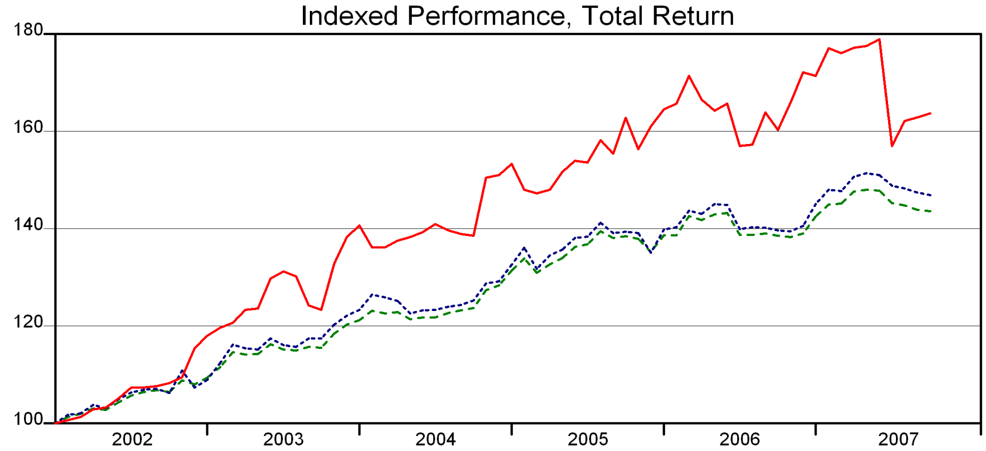
Latest date 30.09.2007	**SOLVALOR 61**	Valoren 278545
Currency CHF		ISIN CH0002785456

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	-4.46	8.63	5.73	2.14	-7.59	4.28	0.47
▲	8.91	13.19	7.52	5.49	3.74	1.26	6.70	5.47	5.17	-2.50	-1.27	-0.37
◆	9.27	10.88	8.39	5.50	2.78	0.78	6.18	5.10	3.62	-2.75	-1.16	-0.24
□	7.73	12.72	6.65	6.23	3.24	0.65	6.10	5.26	4.39	-3.47	-1.39	-0.18
△	2.36	14.40	4.20	7.96	3.06	-0.34	5.10	4.67	2.81	-5.30	-1.93	0.00
◇	20.05	13.46	6.19	4.11	16.85	1.06	10.04	10.97	10.30	-3.26	1.37	0.38
	3/16	1/16	8/16	4/16	5/19	20/20	3/16	6/16	14/20	20/20	1/20	2/20

Indexed Performance, Total Return

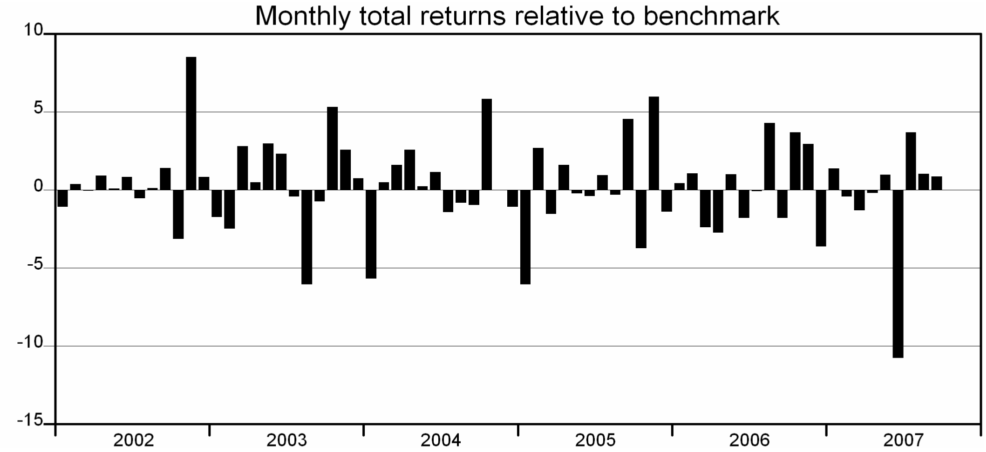


- ■ SOLVALOR 61
- ▲ Rued Blass Immobilienfonds Index unweighted TR
- ◆ Lipper Schweiz - Real Estate Switzerland
- □ SWX Immofonds TR
- △ UBS (CH) Property Fd-Swiss Mixed 'Sima'
- ◇ LA FONCIERE

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	-3.65	-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	5.91	4.55	6.09	8.36	8.39
Tracking Error [1]	11.13		2.07	1.45	4.52	6.00
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]	0.48		0.74	1.00	1.20	0.98
Bear Beta [2]	0.31		0.67	0.83	0.81	1.10
Bull Beta [2]	0.30		0.73	1.01	1.32	0.64
Sharpe Ratio [1, 2]	0.66		1.09	0.81	0.48	1.03
Inform Ratio [1]	0.16		-0.24	-0.39	-0.33	0.51
Treynor Ratio [1, 2]	15.19		6.76	4.91	3.30	8.75
Sortino Ratio [1, 2]	0.53		1.21	0.96	0.55	1.05
Jensens Alpha[1, 2]	4.65		0.95	-0.56	-2.60	3.20

1) annualized 2) LIBOR CHF 3 Month

Monthly total returns relative to benchmark



Risk & return over 3 years