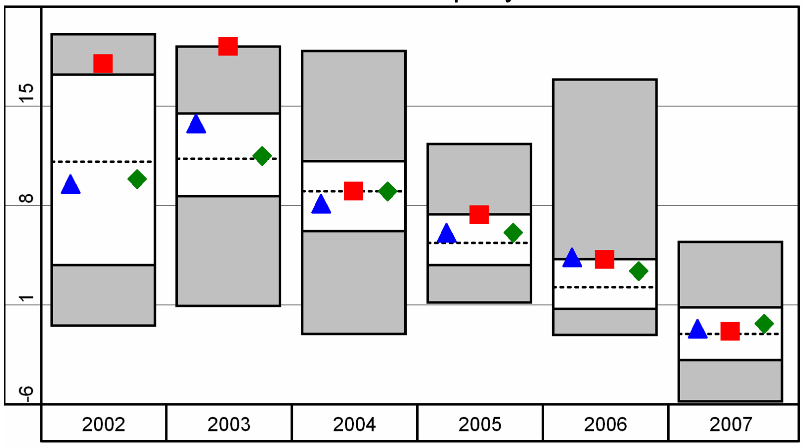
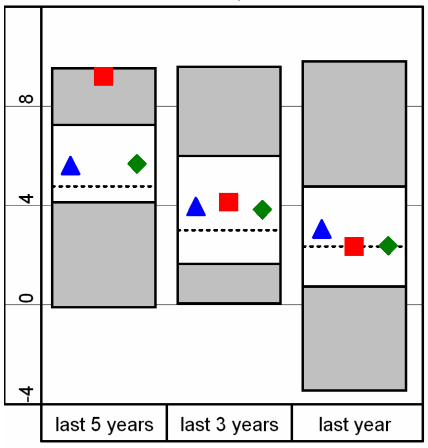
Directory

Latest date	31.10.2007	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456

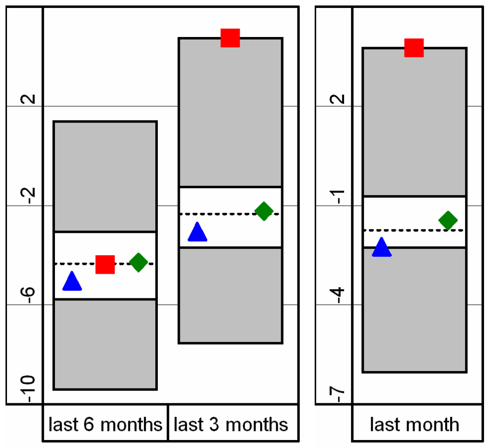
Total returns per year



Total returns, annualized

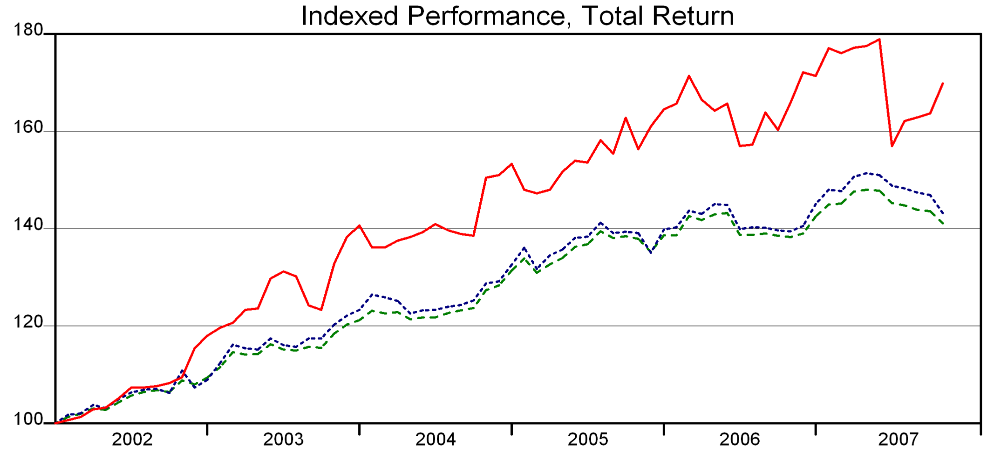


Total returns



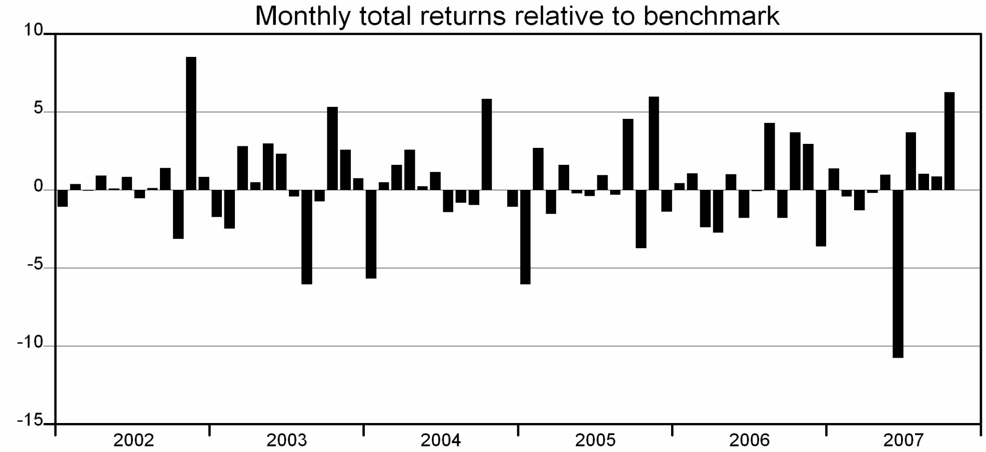
	2002	2003	2004	2005	2006	2007	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	17.97	19.17	9.00	7.31	4.18	-0.89	9.18	4.12	2.35	-4.38	4.72	3.74
▲	8.91	13.19	7.52	5.49	3.74	-1.26	5.28	3.63	2.72	-5.36	-3.38	-2.49
◆	9.27	10.88	8.39	5.50	2.78	-0.94	5.34	3.49	2.04	-4.63	-2.57	-1.70
□	7.73	12.72	6.65	6.23	3.24	-1.70	4.91	3.39	2.17	-5.90	-3.15	-2.34
△	2.36	14.40	4.20	7.96	3.06	-2.99	3.69	2.64	0.83	-7.47	-3.99	-2.66
◇	20.05	13.46	6.19	4.11	16.85	0.76	9.52	9.58	9.79	-4.32	0.45	-0.30
	3/16	1/16	8/16	4/16	5/19	9/20	2/16	5/16	10/20	11/20	1/20	1/20

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

Monthly total returns relative to benchmark



60 months	■	▲	◆	□	△	◇
Max Gain	8.63	3.56	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	-5.36	-4.63	-5.90	-7.82	-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]	11.01	5.82	4.58	6.09	8.30	8.39
Tracking Error [1]	11.36		1.92	1.40	4.52	5.96
Correlation	0.22		0.96	0.97	0.85	0.70
R^2 adjusted [2]	0.02		0.92	0.95	0.71	0.47
Beta [2]	0.43		0.76	1.02	1.20	1.00
Bear Beta [2]	0.09		0.67	0.83	0.80	0.99
Bull Beta [2]	0.37		0.79	1.08	1.40	0.75
Sharpe Ratio [1, 2]	0.70		0.90	0.61	0.31	0.97
Inform Ratio [1]	0.32		0.03	-0.25	-0.34	0.66
Treynor Ratio [1, 2]	18.12		5.48	3.69	2.14	8.09
Sortino Ratio [1, 2]	0.57		0.97	0.70	0.35	1.01
Jensens Alpha [1, 2]	5.99		1.05	-0.41	-2.36	3.98

[1] annualized [2] LIBOR CHF 3 Month

Risk & return over 3 years