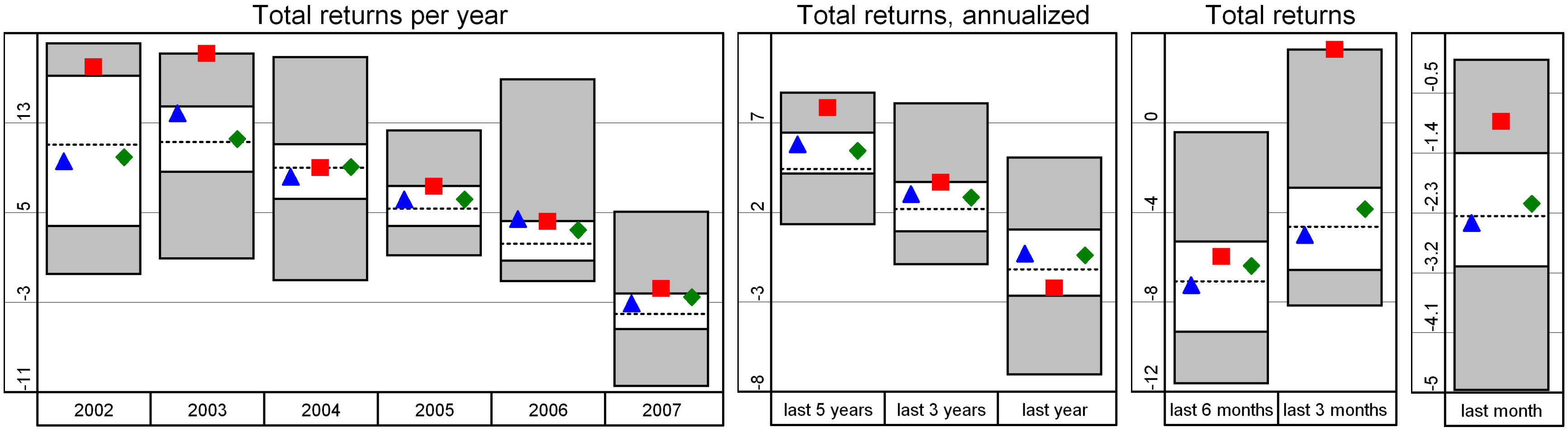
Directory

SOLVALOR 61

Latest date	30.11.2007	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

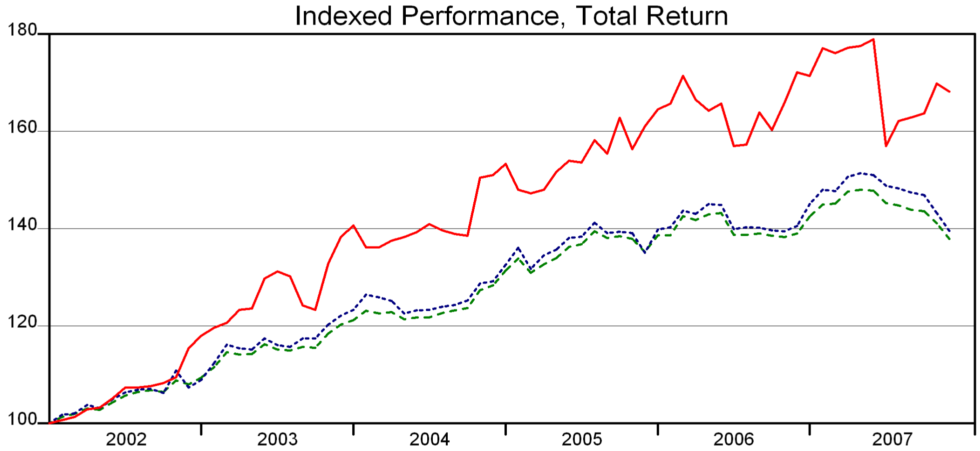
SOLVALOR 61

Total returns per year · Total returns, annualized · Total returns



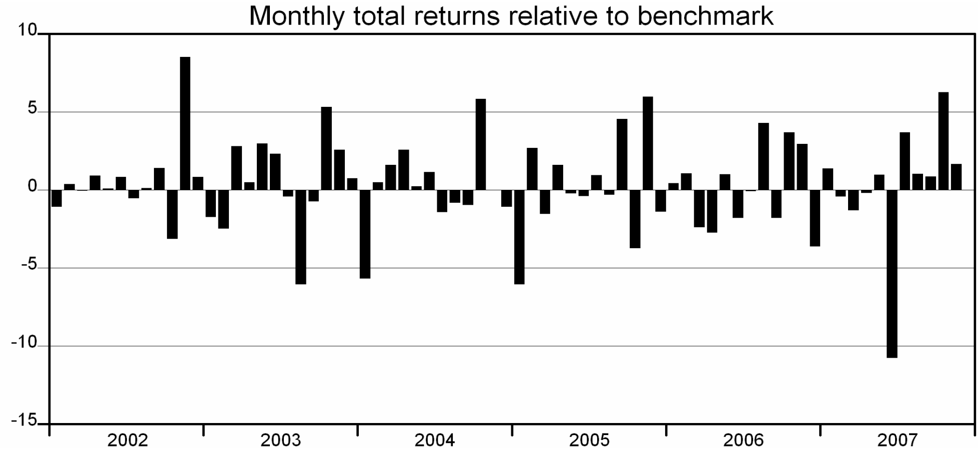
	2002	2003	2004	2005	2006	2007	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	17.97	19.17	9.00	7.31	4.18	-1.81	7.84	3.67	-2.23	-5.97	3.26	-0.93
▲	8.91	13.19	7.52	5.49	3.74	-3.79	5.39	2.61	-0.71	-7.58	-5.34	-2.56
◆	9.27	10.88	8.39	5.50	2.78	-3.20	5.01	2.41	-0.82	-6.72	-4.18	-2.28
□	7.73	12.72	6.65	6.23	3.24	-4.15	4.92	2.44	-1.15	-7.78	-4.95	-2.49
△	2.36	14.40	4.20	7.96	3.06	-5.41	4.20	2.19	-2.08	-8.22	-5.09	-2.49
◇	20.05	13.46	6.19	4.11	16.85	-2.27	8.68	8.08	4.15	-6.59	-2.93	-3.01
	3/16	1/16	8/16	4/16	5/19	4/19	3/16	4/16	14/19	7/19	1/19	4/19

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	3.56	2.94	3.63	5.67	6.57
Max Loss	-12.27	-3.42	-3.15	-3.63	-4.57	-5.02
Max Drawdown	-12.27	-7.78	-6.81	-8.25	-10.12	-7.19
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]	10.84	5.76	4.71	6.08	8.06	8.56
Tracking Error [1]	10.76		1.61	1.37	4.45	5.74
Correlation	0.29		0.97	0.97	0.84	0.74
R^2 adjusted [2]	0.06		0.94	0.95	0.70	0.53
Beta [2]	0.57		0.80	1.03	1.17	1.09
Bear Beta [2]	0.51		0.80	0.86	0.67	1.27
Bull Beta [2]	0.37		0.79	1.08	1.40	0.75
Sharpe Ratio [1, 2]	0.59		0.80	0.61	0.38	0.85
Inform Ratio [1]	0.21		-0.22	-0.32	-0.26	0.54
Treynor Ratio [1, 2]	11.44		4.77	3.63	2.60	6.67
Sortino Ratio [1, 2]	0.49		0.83	0.70	0.45	0.89
Jensens Alpha[1, 2]	4.11		0.48	-0.55	-1.83	2.71

1) annualized 2) LIBOR CHF 3 Month

Risk & return over 3 years