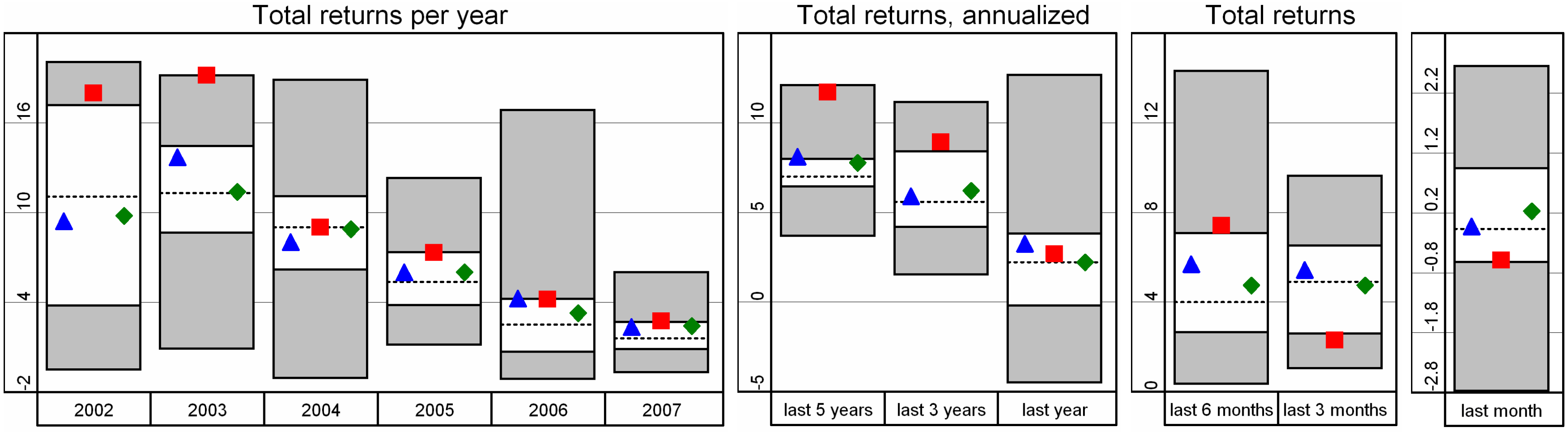
Directory

SOLVALOR 61

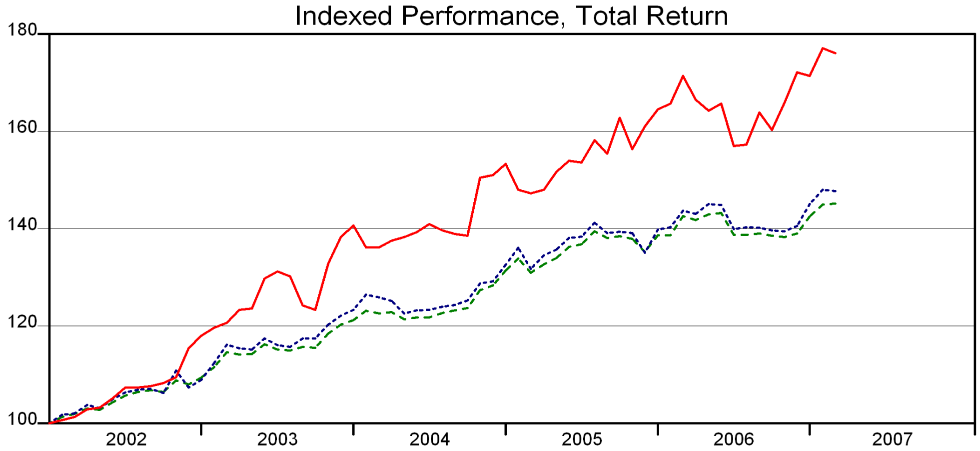
Latest date	28.02.2007	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456

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



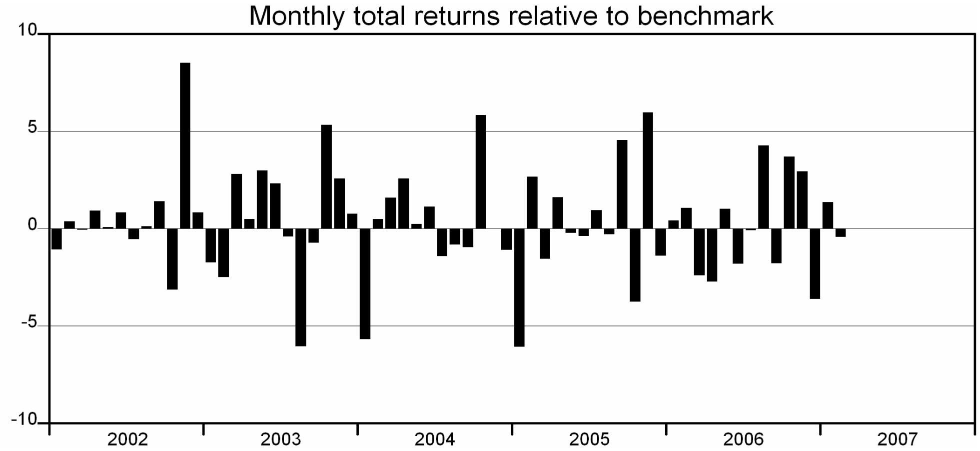
	2002	2003	2004	2005	2006	2007	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	17.97	19.17	9.00	7.31	4.18	2.74	11.69	8.93	2.69	7.41	2.29	-0.59
▲	8.91	13.19	7.52	5.49	3.74	1.84	7.69	5.49	2.83	5.36	5.10	-0.15
◆	9.27	10.88	8.39	5.50	2.78	1.90	7.33	5.79	1.80	4.40	4.41	0.10
□	7.73	12.72	6.65	6.23	3.24	1.81	7.37	5.60	2.51	4.94	5.00	-0.74
△	2.36	14.40	4.20	7.96	3.06	1.23	6.45	5.58	2.33	3.18	4.79	-2.78
◇	20.05	13.46	6.19	4.11	16.85	2.88	12.10	9.95	12.65	14.31	9.64	0.59
	3/16	1/16	8/16	4/16	5/18	4/19	2/16	3/16	6/18	3/19	16/19	14/19

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	-5.24	-3.42	-3.15	-3.63	-4.86	-5.02
Max Drawdown	-8.40	-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	-6.08		-1.98	-0.94	-3.55	-2.64
Std Deviation [1]	9.17	5.85	4.40	5.93	8.11	8.02
Tracking Error [1]	9.64		2.10	1.46	4.58	5.80
Correlation	0.22		0.95	0.97	0.83	0.69
R^2 adjusted [2]	0.01		0.91	0.94	0.68	0.45
Beta [2]	0.34		0.72	0.98	1.15	0.93
Bear Beta [2]	-0.03		0.66	0.83	0.86	1.03
Bull Beta [2]	0.32		0.71	1.00	1.28	0.64
Sharpe Ratio [1, 2]	1.12		1.42	1.06	0.67	1.33
Inform Ratio [1]	0.38		-0.16	-0.20	-0.25	0.69
Treynor Ratio [1, 2]	29.89		8.65	6.37	4.69	11.36
Sortino Ratio [1, 2]	1.19		1.52	1.18	0.74	1.41
Jensens Alpha [1, 2]	7.96		1.51	-0.16	-2.12	4.48

[1] annualized [2] LIBOR CHF 3 Month

Risk & return over 3 years