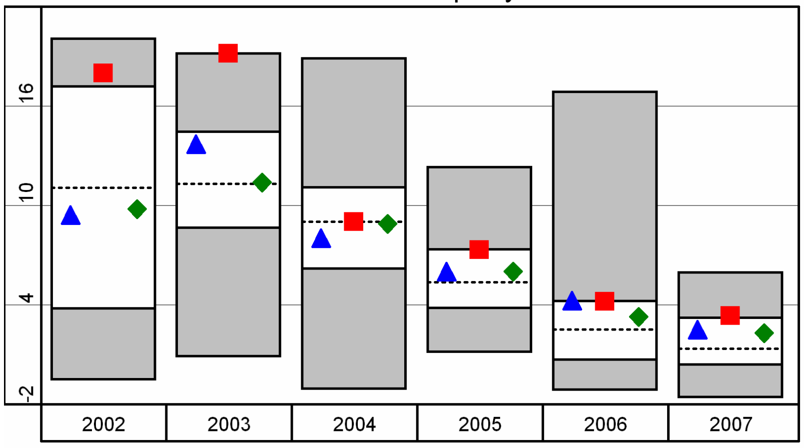
Directory

SOLVALOR 61

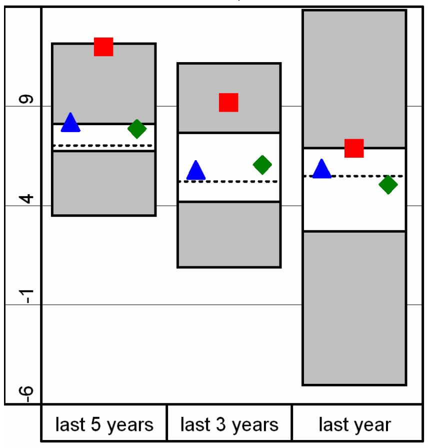
Latest date 31.01.2007	**SOLVALOR 61**	Valoren	278545
Currency CHF		ISIN	CH0002785456

SOLVALOR 61

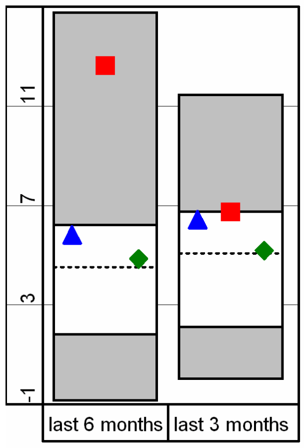
Total returns per year

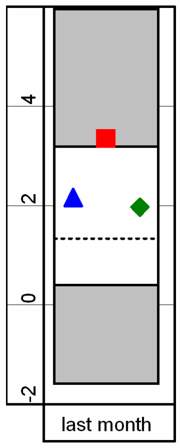


Total returns, annualized



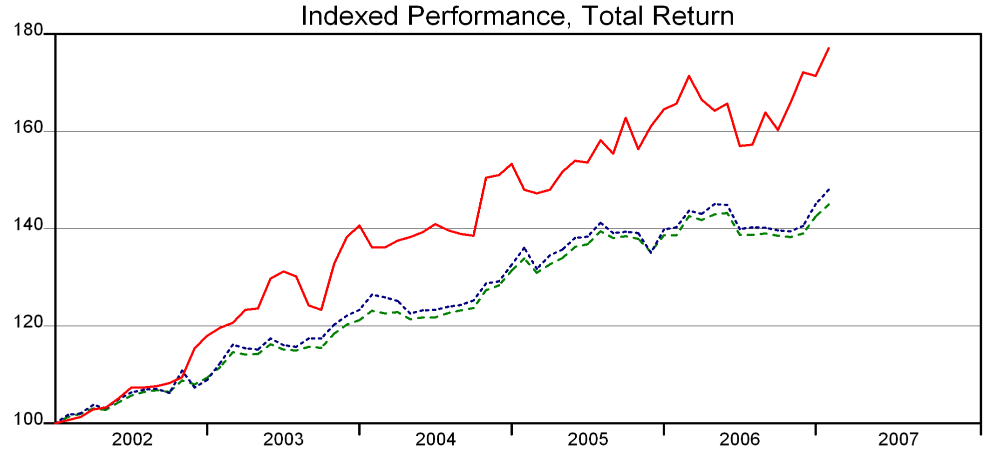
Total returns





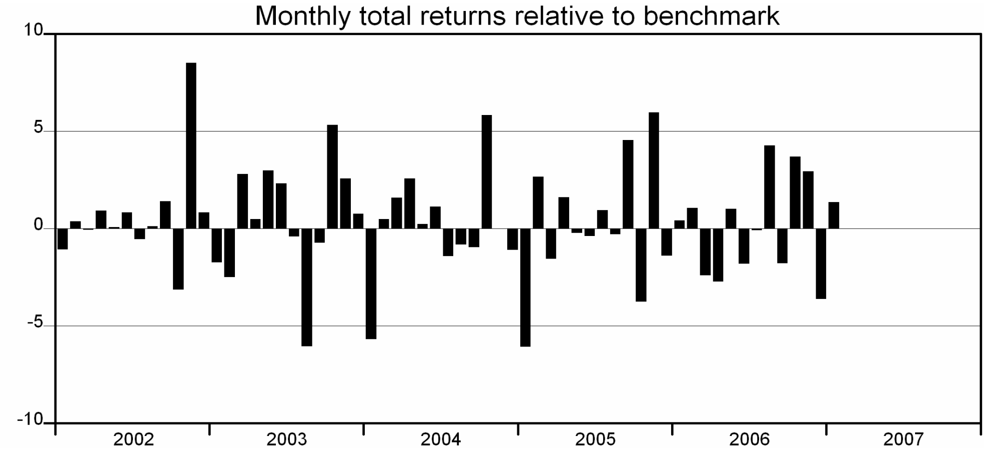
	2002	2003	2004	2005	2006	2007		last 5 years	last 3 years	last year		last 6 months	last 3 months		last month
■	17.97	19.17	9.00	7.31	4.18	3.34	■	11.96	9.15	6.87	■	12.62	6.73	■	3.34
▲	8.91	13.19	7.52	5.49	3.74	2.00	▲	7.78	5.38	5.46	▲	5.49	6.10	▲	2.00
◆	9.27	10.88	8.39	5.50	2.78	1.80	◆	7.44	5.61	4.63	◆	4.51	4.86	◆	1.80
□	7.73	12.72	6.65	6.23	3.24	2.57	□	7.60	5.59	6.45	□	5.90	6.61	□	2.57
△	2.36	14.40	4.20	7.96	3.06	4.12	△	7.01	6.04	9.06	△	6.20	8.23	△	4.12
◇	20.05	13.46	6.19	4.11	16.85	2.27	◇	12.12	9.73	13.82	◇	14.76	11.44	◇	2.27
	3/16	1/16	8/16	4/16	5/18	4/19		2/16	3/16	5/18		2/19	5/19		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	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]	9.14	5.84	4.39	5.90	7.97	8.02
Tracking Error [1]	9.64		2.10	1.44	4.43	5.80
Correlation	0.22		0.95	0.97	0.84	0.69
R^2 adjusted [2]	0.01		0.91	0.94	0.69	0.45
Beta [2]	0.33		0.72	0.98	1.14	0.93
Bear Beta [2]	-0.01		0.66	0.85	0.93	1.02
Bull Beta [2]	0.33		0.71	1.00	1.28	0.66
Sharpe Ratio [1, 2]	1.16		1.44	1.10	0.75	1.33
Inform Ratio [1]	0.40		-0.15	-0.12	-0.16	0.68
Treynor Ratio [1, 2]	31.21		8.80	6.61	5.21	11.37
Sortino Ratio [1, 2]	1.19		1.51	1.21	0.84	1.41
Jensens Alpha[1, 2]	8.22		1.56	-0.02	-1.62	4.41

1) annualized 2) LIBOR CHF 3 Month

Risk & return over 3 years