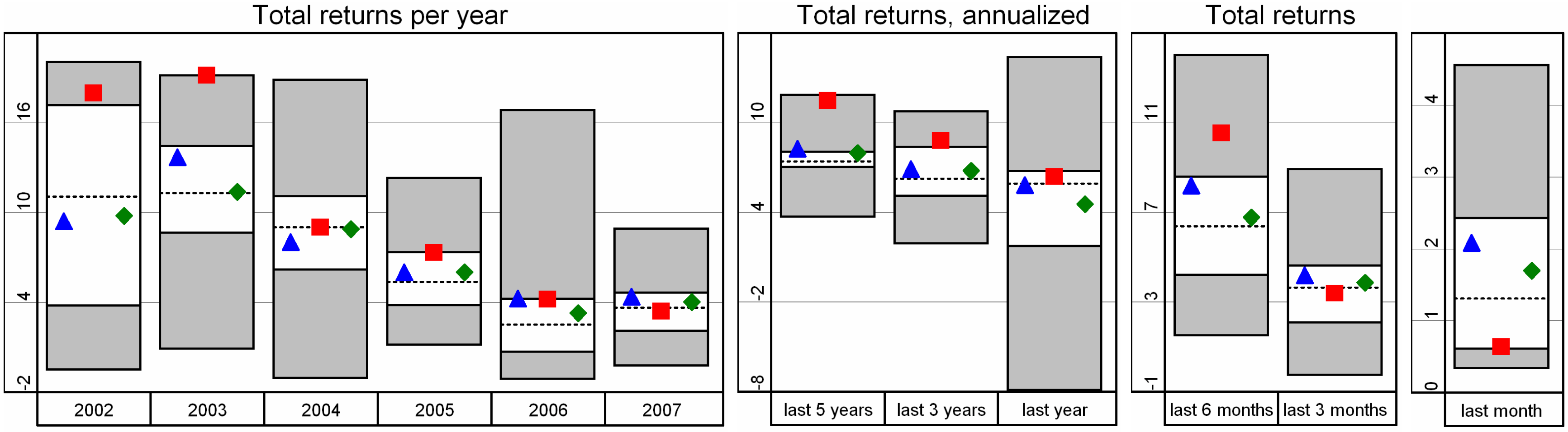
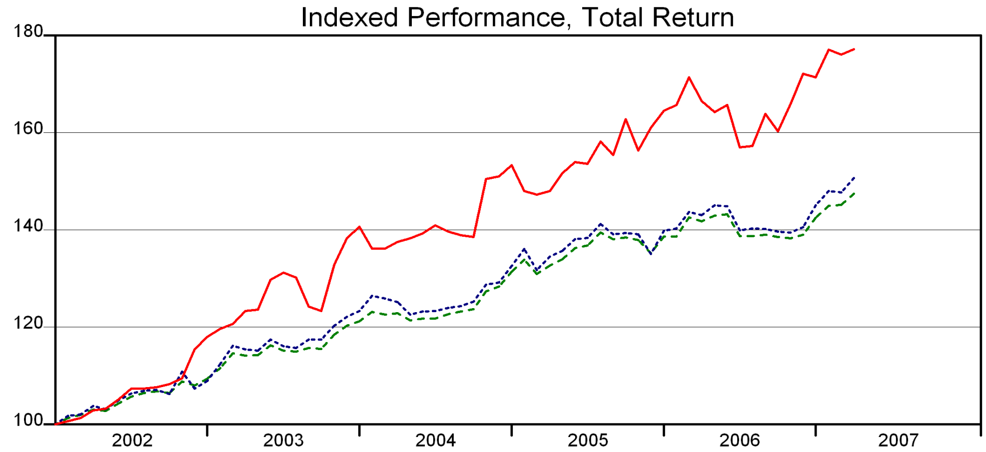
Directory

SOLVALOR 61

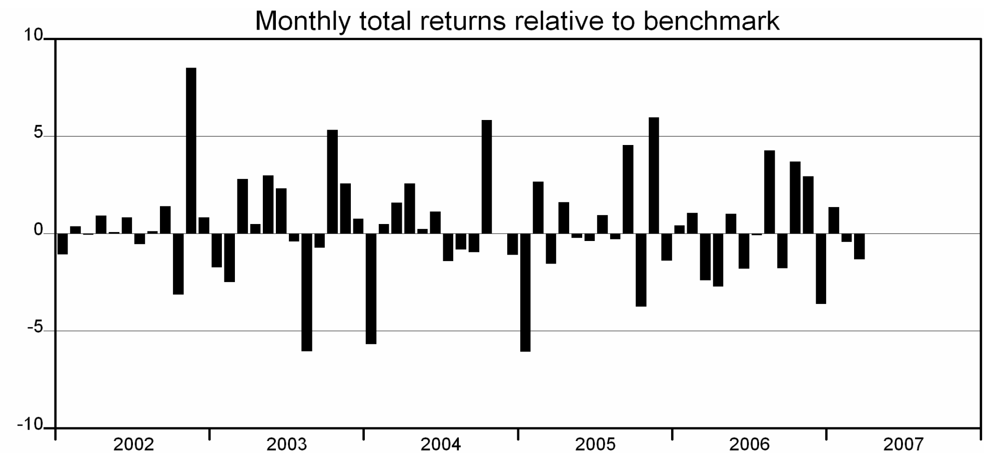
Latest date	31.03.2007	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456



	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	3.39	11.48	8.80	6.40	10.53	3.39	0.63
▲	8.91	13.19	7.52	5.49	3.74	3.86	7.76	6.38	5.33	7.86	3.86	1.98
◆	9.27	10.88	8.39	5.50	2.78	3.52	7.45	6.28	4.03	6.44	3.52	1.59
□	7.73	12.72	6.65	6.23	3.24	4.27	7.56	6.52	6.22	8.15	4.27	2.41
△	2.36	14.40	4.20	7.96	3.06	5.24	7.04	6.90	7.74	8.57	5.24	3.96
◇	20.05	13.46	6.19	4.11	16.85	4.47	11.85	10.77	14.39	14.02	4.47	1.55
	3/16	1/16	8/16	4/16	5/18	12/19	2/16	3/16	6/18	4/19	12/19	14/19



- ■ 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	-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	5.87	4.42	5.97	8.25	7.99
Tracking Error [1]	9.67		2.09	1.48	4.67	5.80
Correlation	0.21		0.96	0.97	0.83	0.68
R^2 adjusted [2]	0.01		0.91	0.94	0.68	0.44
Beta [2]	0.33		0.72	0.98	1.16	0.92
Bear Beta [2]	-0.03		0.66	0.83	0.86	1.03
Bull Beta [2]	0.32		0.71	1.00	1.29	0.64
Sharpe Ratio [1, 2]	1.10		1.43	1.08	0.72	1.31
Inform Ratio [1]	0.35		-0.14	-0.13	-0.14	0.64
Treynor Ratio [1, 2]	29.97		8.76	6.51	5.09	11.23
Sortino Ratio [1, 2]	1.17		1.55	1.22	0.81	1.38
Jensens Alpha[1, 2]	7.80		1.56	-0.08	-1.75	4.26

1) annualized 2) LIBOR CHF 3 Month