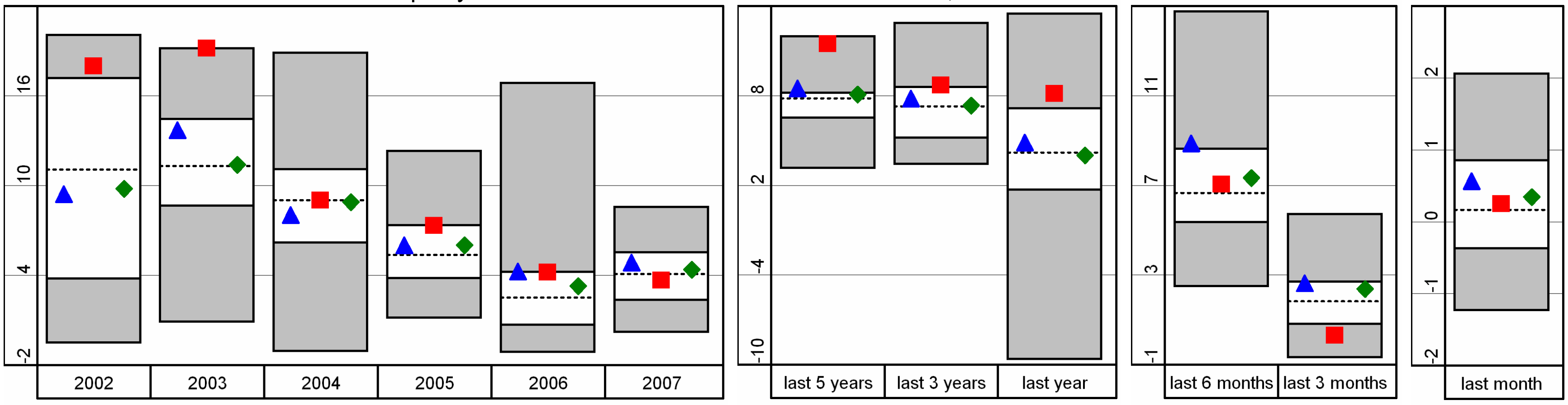
Directory

SOLVALOR 61

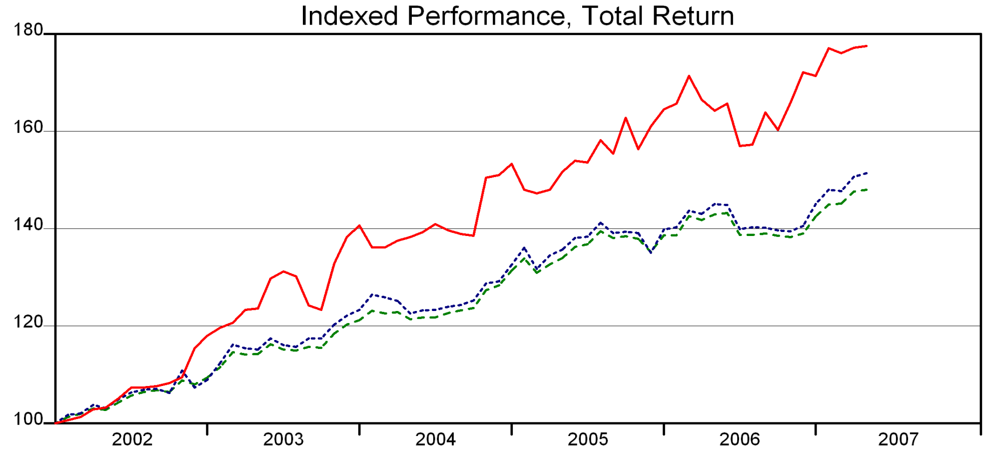
Latest date	30.04.2007		Valoren	278545
Currency	CHF	**SOLVALOR 61**	ISIN	CH0002785456

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



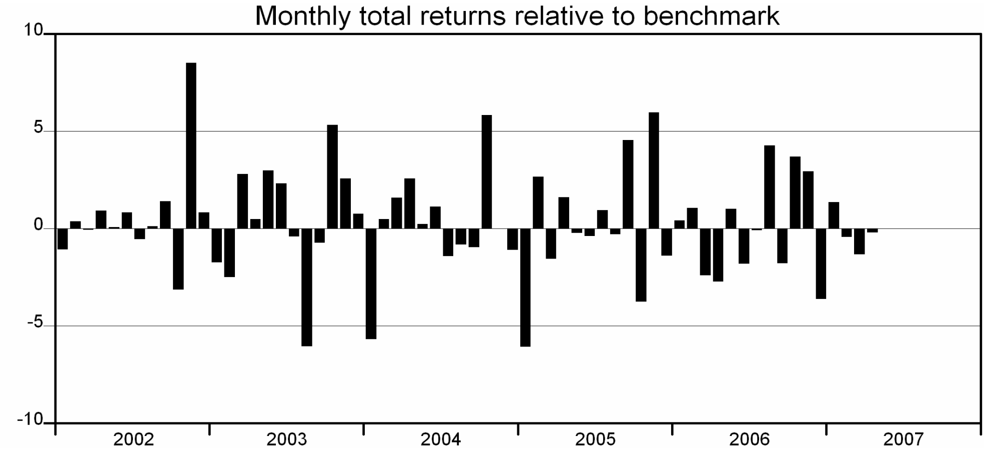
	2002	2003	2004	2005	2006	2007	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	17.97	19.17	9.00	7.31	4.18	3.65	11.47	8.71	8.12	7.04	0.29	0.25
▲	8.91	13.19	7.52	5.49	3.74	4.33	7.99	7.29	4.35	8.53	2.29	0.46
◆	9.27	10.88	8.39	5.50	2.78	3.87	7.57	6.83	3.49	6.99	2.03	0.24
□	7.73	12.72	6.65	6.23	3.24	4.46	7.57	7.36	4.87	8.58	1.85	0.19
△	2.36	14.40	4.20	7.96	3.06	4.85	6.52	7.26	4.44	8.98	0.69	-0.37
◇	20.05	13.46	6.19	4.11	16.85	5.30	11.98	12.85	13.47	14.75	2.96	0.80
	3/16	1/16	8/16	4/16	5/18	12/19	2/16	3/16	3/18	9/19	18/19	9/19

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	5.84	4.41	5.97	8.23	7.98
Tracking Error [1]	9.67		2.08	1.44	4.52	5.80
Correlation	0.21		0.95	0.97	0.84	0.68
R^2 adjusted [2]	0.01		0.91	0.94	0.70	0.44
Beta [2]	0.33		0.72	0.99	1.19	0.92
Bear Beta [2]	-0.03		0.66	0.82	0.82	1.02
Bull Beta [2]	0.34		0.72	1.01	1.30	0.65
Sharpe Ratio [1, 2]	1.10		1.46	1.08	0.66	1.32
Inform Ratio [1]	0.33		-0.19	-0.27	-0.30	0.63
Treynor Ratio [1, 2]	29.96		8.89	6.47	4.57	11.30
Sortino Ratio [1, 2]	1.16		1.53	1.22	0.76	1.39
Jensens Alpha[1, 2]	7.71		1.51	-0.32	-2.64	4.16

1) annualized 2) LIBOR CHF 3 Month

Risk & return over 3 years