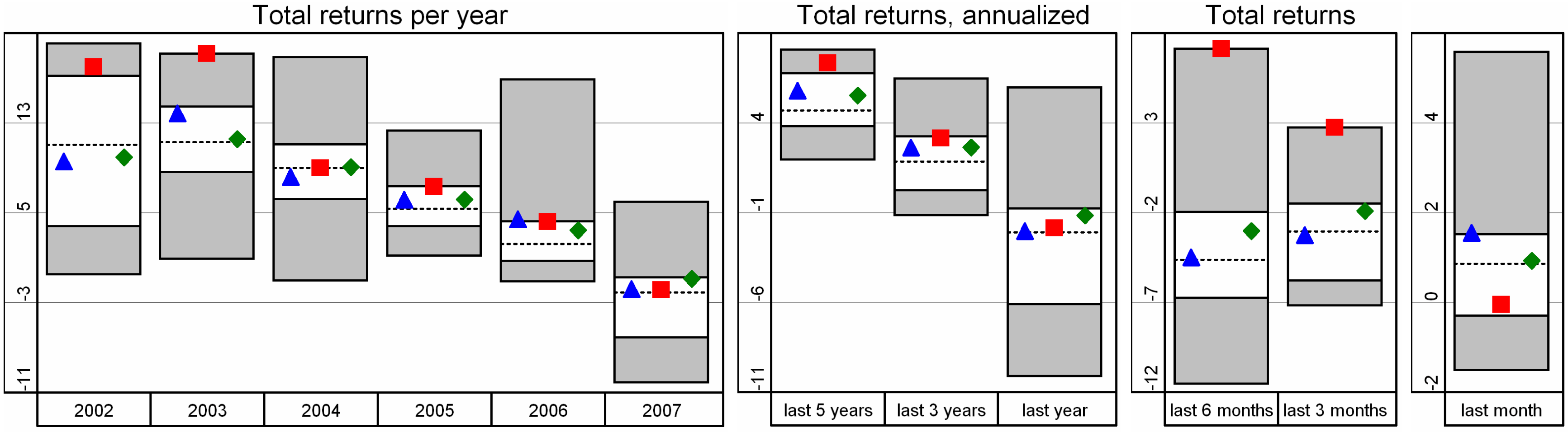
Directory

SOLVALOR 61

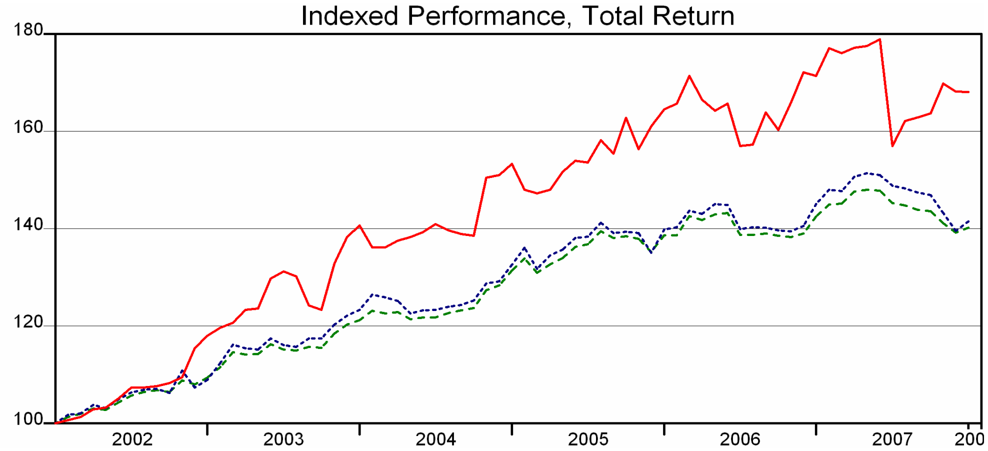
Latest date	31.12.2007	SOLVALOR 61	Valoren	278545
Currency	CHF		ISIN	CH0002785456

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	-1.86	7.34	3.14	-1.86	7.12	2.73	-0.05
▲	8.91	13.19	7.52	5.49	3.74	-2.46	5.37	2.20	-2.46	-4.90	-3.68	1.38
◆	9.27	10.88	8.39	5.50	2.78	-1.57	5.11	2.20	-1.57	-3.46	-2.33	0.76
□	7.73	12.72	6.65	6.23	3.24	-3.42	4.95	1.94	-3.42	-5.38	-4.04	0.77
△	2.36	14.40	4.20	7.96	3.06	-6.10	4.49	1.47	-6.10	-7.60	-5.78	-0.73
◇	20.05	13.46	6.19	4.11	16.85	-0.80	7.77	6.47	-0.80	-0.50	-1.84	1.51
	3/16	1/16	8/16	4/16	5/19	9/19	3/16	5/16	9/19	1/19	1/19	14/19

Indexed Performance, Total Return

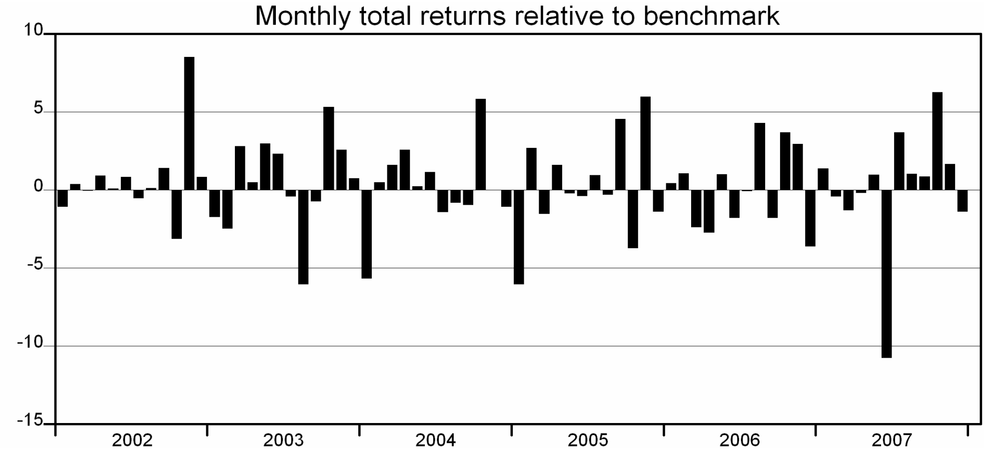


■ SOLVALOR 61
▲ Rued Blass Immobilienfonds Index unweighted TR
◆ Lipper Schweiz - Real Estate Switzerland
□ SWX Immofonds TR
△ UBS (CH) Property Fd-Swiss Mixed 'Sima'
◇ LA FONCIERE

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	-5.96	-8.25	-10.77	-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]	10.82	5.76	4.61	6.08	8.00	8.24
Tracking Error [1]	10.78		1.71	1.35	4.26	5.45
Correlation	0.29		0.97	0.98	0.85	0.75
R^2 adjusted [2]	0.05		0.94	0.95	0.72	0.55
Beta [2]	0.55		0.78	1.03	1.18	1.06
Bear Beta [2]	0.51		0.75	0.86	0.67	1.27
Bull Beta [2]	0.39		0.80	1.09	1.41	0.76
Sharpe Ratio [1, 2]	0.55		0.83	0.61	0.41	0.78
Inform Ratio [1]	0.17		-0.15	-0.30	-0.20	0.41
Treynor Ratio [1, 2]	10.81		4.96	3.62	2.78	6.00
Sortino Ratio [1, 2]	0.46		0.88	0.70	0.49	0.79
Jensens Alpha [1, 2]	3.70		0.66	-0.51	-1.59	2.00

1) annualized 2) LIBOR CHF 3 Month

Monthly total returns relative to benchmark



Risk & return over 3 years