Directory

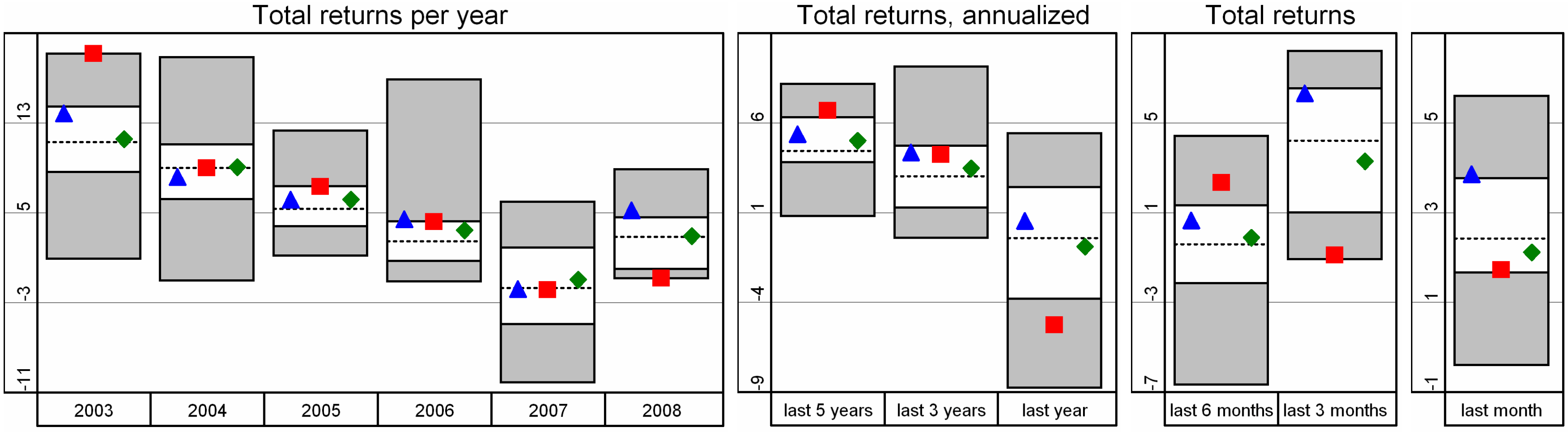
SOLVALOR 61

Latest date	29.02.2008
Currency	CHF

SOLVALOR 61

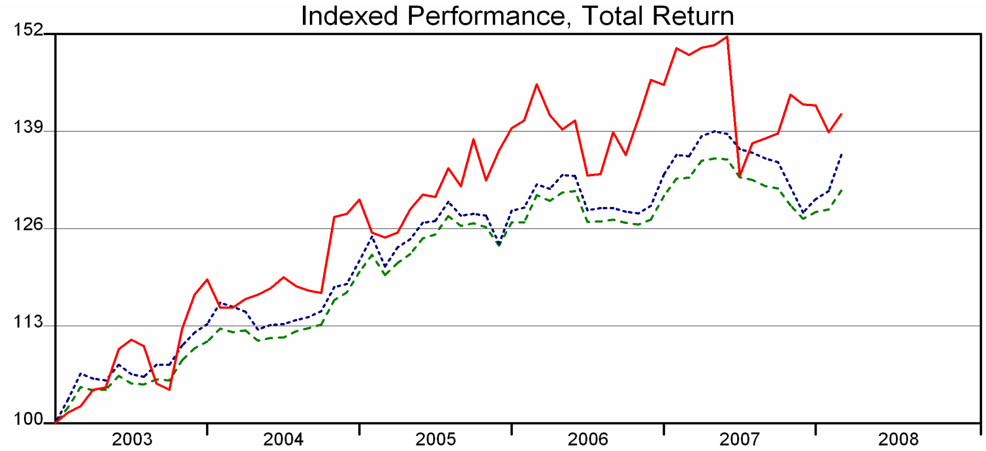
Valoren	278545
ISIN	CH0002785456

Total returns per year — Total returns, annualized — Total returns



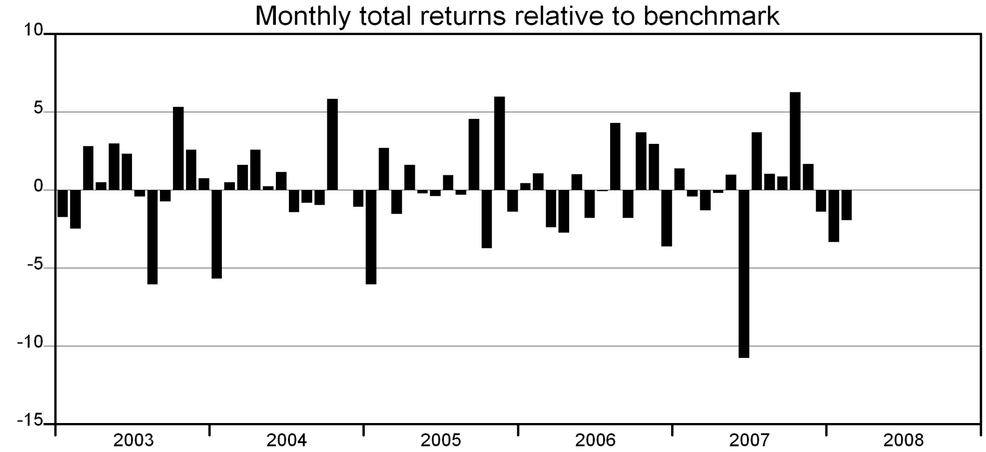
	2003	2004	2005	2006	2007	2008	last 5 years	last 3 years	last year	last 6 months	last 3 months	last month
■	19.17	9.00	7.31	4.18	-1.86	-0.84	6.69	4.24	-5.27	2.34	-0.89	1.73
▲	13.19	7.52	5.49	3.74	-2.46	4.54	4.96	3.94	0.12	0.32	5.98	3.69
◆	10.88	8.39	5.50	2.78	-1.64	2.24	4.58	3.04	-1.31	-0.45	2.95	1.95
□	12.72	6.65	6.23	3.24	-3.42	2.93	4.15	3.26	-2.36	-1.41	3.72	2.87
△	14.40	4.20	7.96	3.06	-6.10	3.68	3.32	2.92	-3.82	-2.31	2.92	3.55
◇	13.46	6.19	4.11	16.85	-0.80	5.43	7.88	9.12	1.66	3.88	7.02	2.45
	1/16	8/16	4/16	5/19	11/20	20/21	3/16	6/16	17/20	3/20	19/20	15/21

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	3.69	2.94	3.63	4.71	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	6.23		1.17	1.05	2.75	4.65
Min Rel Return	-10.79		-1.74	-0.86	-2.63	-3.23
Std Deviation [1]	10.91	5.67	4.49	5.87	7.61	8.26
Tracking Error [1]	10.84		1.81	1.42	4.11	5.51
Correlation	0.29		0.96	0.97	0.85	0.74
R^2 adjusted [2]	0.05		0.92	0.94	0.71	0.54
Beta [2]	0.57		0.77	1.01	1.13	1.07
Bear Beta [2]	0.51		0.75	0.86	0.67	1.27
Bull Beta [2]	0.53		0.77	1.05	1.31	0.73
Sharpe Ratio [1, 2]	0.48		0.73	0.49	0.27	0.78
Inform Ratio [1]	0.15		-0.21	-0.55	-0.38	0.50
Treynor Ratio [1, 2]	9.31		4.30	2.86	1.84	5.96
Sortino Ratio [1, 2]	0.41		0.75	0.55	0.32	0.79
Jensens Alpha [1, 2]	3.21		0.48	-0.80	-2.06	2.47

1) annualized 2) LIBOR CHF 3 Month

Risk & return over 3 years