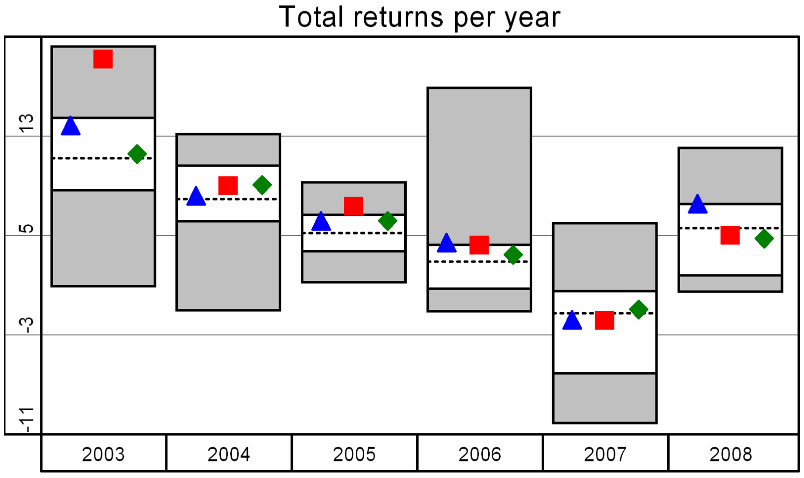
# Directory

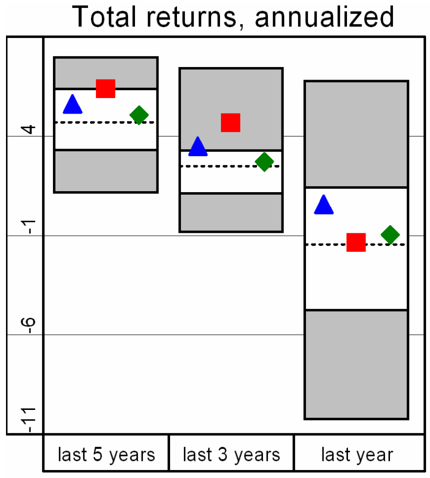
SOLVALOR 61

| Latest date | 31.05.2008 | **SOLVALOR 61** | Valoren | 278545 |
|---|---|---|---|---|
| Currency | CHF | | ISIN | CH0002785456 |

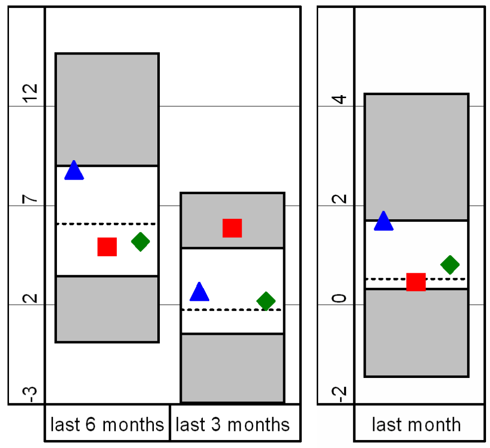
Total returns per year




Total returns, annualized

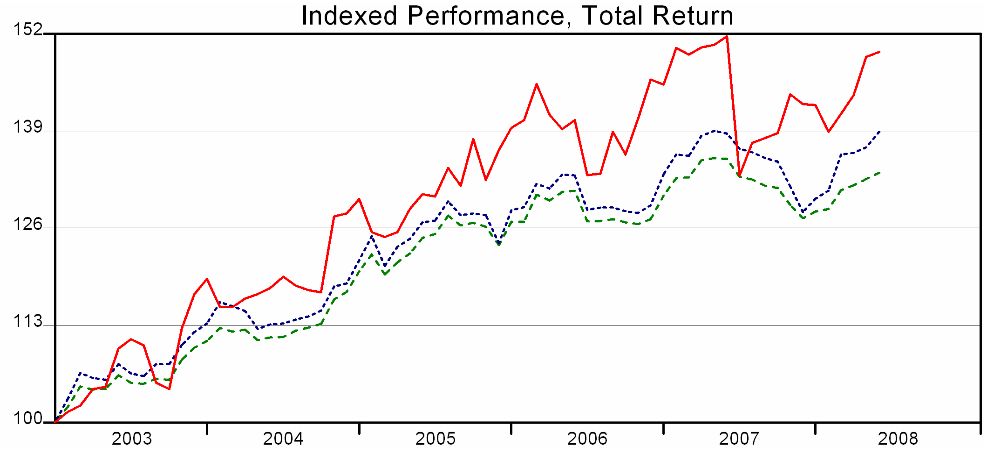



Total returns



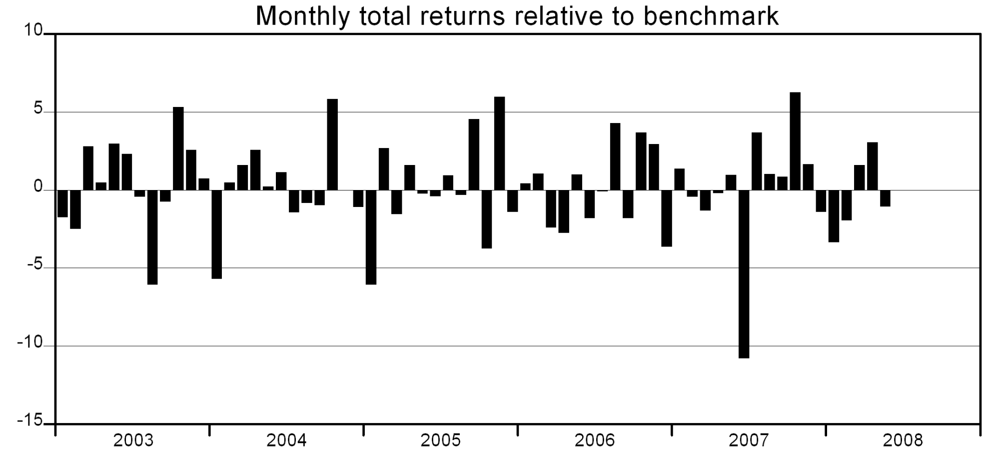

| | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | last 5 years | last 3 years | last year | last 6 months | last 3 months | last month |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ■ | 19.17 | 9.00 | 7.31 | 4.18 | -1.86 | 4.97 | 6.36 | 4.66 | -1.35 | 4.92 | 5.86 | 0.45 |
| ▲ | 13.19 | 7.52 | 5.49 | 3.74 | -2.46 | 6.90 | 5.20 | 3.08 | 0.15 | 8.37 | 2.25 | 1.53 |
| ◆ | 10.88 | 8.39 | 5.50 | 2.78 | -1.64 | 4.05 | 4.64 | 2.28 | -1.38 | 4.77 | 1.77 | 0.64 |
| □ | 12.72 | 6.65 | 6.23 | 3.24 | -3.42 | 5.46 | 4.50 | 2.31 | -2.00 | 6.26 | 2.46 | 1.40 |
| △ | 14.40 | 4.20 | 7.96 | 3.06 | -6.10 | 4.22 | 3.38 | 0.71 | -5.04 | 3.46 | 0.52 | 0.37 |
| ◇ | 13.46 | 6.19 | 4.11 | 16.85 | -0.80 | 6.93 | 7.95 | 7.40 | 1.39 | 8.54 | 1.42 | 1.95 |
| | 2/15 | 7/15 | 3/15 | 5/18 | 12/19 | 12/19 | 2/15 | 2/16 | 9/18 | 11/18 | 4/19 | 11/19 |

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 | 3.69 | 2.94 | 3.63 | 4.29 | 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 | | -1.75 | -0.86 | -2.63 | -3.31 |
| Std Deviation 1 | 10.81 | 5.62 | 4.43 | 5.70 | 7.19 | 8.24 |
| Tracking Error 1 | 10.82 | | 1.84 | 1.29 | 3.81 | 5.62 |
| Correlation | 0.28 | | 0.96 | 0.97 | 0.85 | 0.73 |
| $R^2$ adjusted 2 | 0.05 | | 0.92 | 0.95 | 0.71 | 0.52 |
| Beta 2 | 0.54 | | 0.76 | 0.99 | 1.09 | 1.06 |
| Bear Beta 2 | 0.52 | | 0.75 | 0.89 | 0.72 | 1.40 |
| Bull Beta 2 | 0.39 | | 0.76 | 1.01 | 1.26 | 0.84 |
| Sharpe Ratio 1, 2 | 0.45 | | 0.72 | 0.54 | 0.28 | 0.77 |
| Inform Ratio 1 | 0.10 | | -0.29 | -0.52 | -0.46 | 0.46 |
| Treynor Ratio 1, 2 | 9.02 | | 4.25 | 3.13 | 1.86 | 5.97 |
| Sortino Ratio 1, 2 | 0.38 | | 0.72 | 0.59 | 0.32 | 0.78 |
| Jensens Alpha 1, 2 | 2.84 | | 0.37 | -0.62 | -2.07 | 2.35 |

1 ) annualized 2 ) LIBOR CHF 3 Months

Risk & return over 3 years