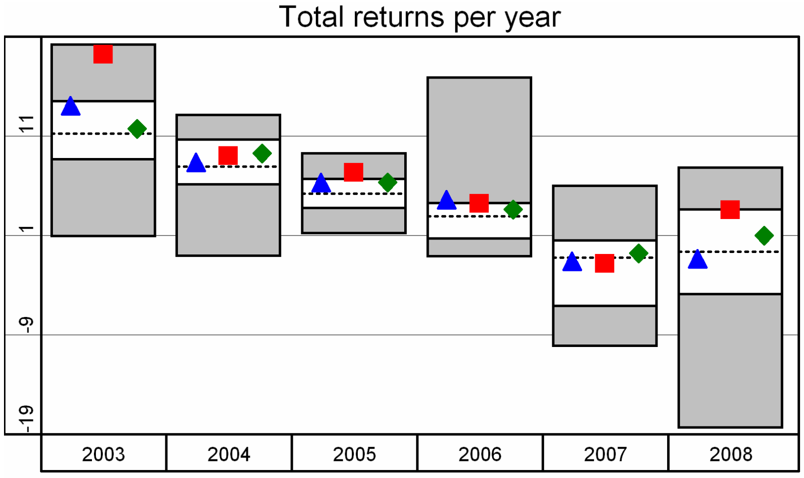
Directory

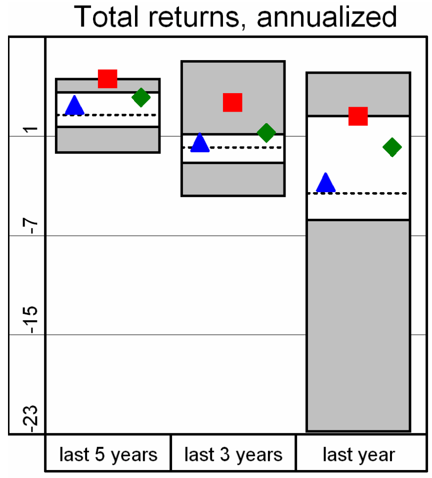
SOLVALOR 61

Latest date	31.10.2008	**SOLVALOR 61**	Valoren	278545
Currency	CHF		ISIN	CH0002785456

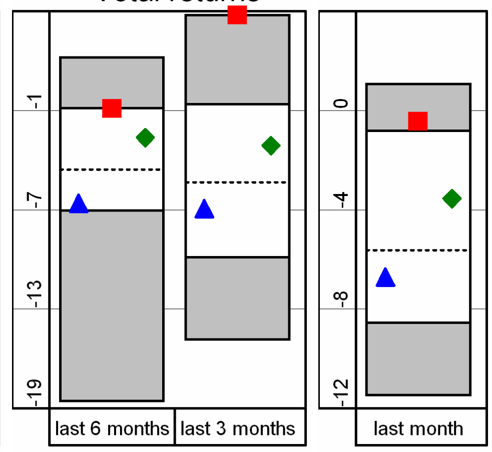
Total returns per year



Total returns, annualized

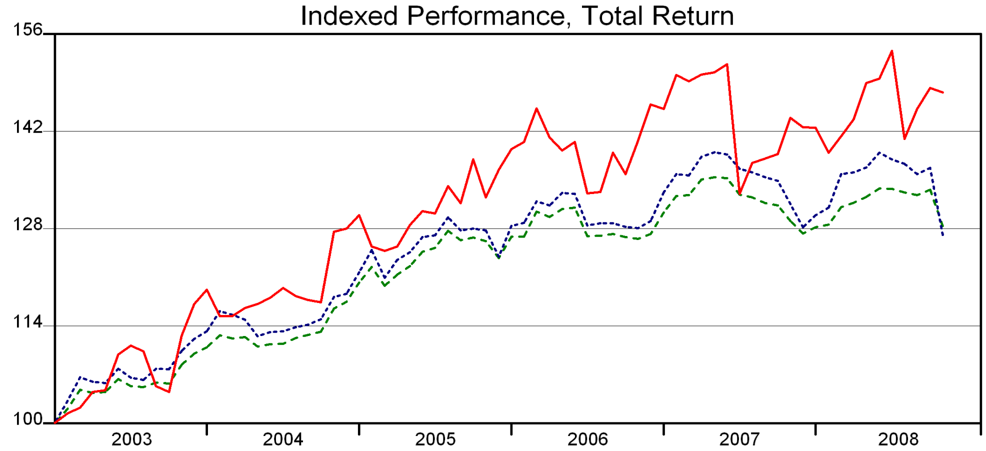


Total returns



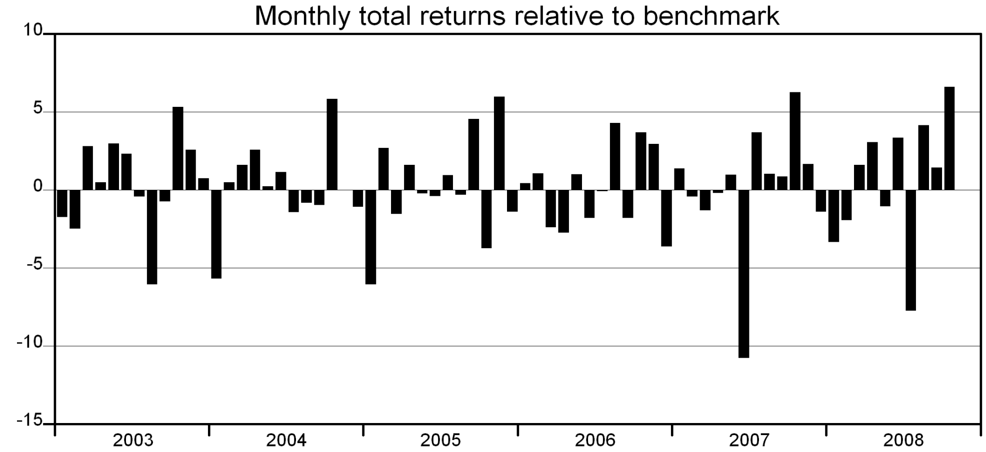
	2003	2004	2005	2006	2007	2008		last 5 years	last 3 years	last year		last 6 months	last 3 months		last month
■	19.17	9.00	7.31	4.18	-1.86	3.57	■	5.58	3.68	2.56	■	-0.89	4.75	■	-0.44
▲	13.19	7.52	5.49	3.74	-2.46	-2.18	▲	2.86	-0.17	-3.37	▲	-7.09	-7.43	▲	-7.04
◆	10.88	8.39	5.50	2.78	-1.64	0.13	◆	3.44	0.57	-0.58	◆	-3.15	-3.64	◆	-3.90
□	12.72	6.65	6.23	3.24	-3.42	-1.59	□	2.73	-0.25	-3.31	□	-5.38	-5.68	□	-5.97
△	14.40	4.20	7.96	3.06	-6.10	-1.06	△	2.11	-1.16	-4.23	△	-4.72	-2.57	△	-5.64
◇	13.46	6.19	4.11	16.85	-0.80	-9.45	◇	4.46	1.27	-10.85	◇	-13.66	-12.28	◇	-10.58
	2/15	7/15	3/15	5/18	12/19	5/20		1/15	2/17	5/18		5/20	1/20		3/20

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	-7.04	-3.90	-5.97	-5.64	-10.58
Max Drawdown	-12.27	-8.55	-5.96	-9.01	-11.72	-16.06
Max Rel Return	6.59		3.14	1.06	2.75	4.65
Min Rel Return	-10.79		-1.75	-0.86	-2.63	-3.54
Std Deviation 1	10.91	6.46	4.70	6.25	7.66	9.73
Tracking Error 1	11.46		2.36	1.41	4.02	5.92
Correlation	0.24		0.96	0.98	0.85	0.81
R^2 adjusted 2	0.03		0.92	0.95	0.72	0.65
Beta 2	0.41		0.70	0.94	1.00	1.23
Bear Beta 2	0.20		0.63	0.84	0.70	1.52
Bull Beta 2	0.21		0.75	1.00	1.23	0.93
Sharpe Ratio 1, 2	0.35		0.39	0.18	0.07	0.29
Inform Ratio 1	0.23		0.24	-0.09	-0.18	0.26
Treynor Ratio 1, 2	9.56		2.66	1.24	0.57	2.32
Sortino Ratio 1, 2	0.27		0.35	0.18	0.08	0.25
Jensens Alpha1, 2	3.38		0.95	-0.06	-0.73	1.24

1) annualized 2) LIBOR CHF 3 Months

Risk & return over 3 years