

GENERALI Investment Unit Solution Confident

Data raport: 31-lan-11

| Performanta | 1 luna | De la 1 Ianuarie | 1 an | De la lansare |
|-----------------------------|---------------|------------------|--------------|---------------|
| Randament net | 0.56% | 0.56% | 9.57% | 53.31% |
| Randament brut | 0.64% | 0.64% | 10.63% | 60.29% |
| Randament Benchmark | 0.57% | 0.57% | 7.07% | 42.54% |
| Randament activ net | -0.01% | -0.01% | 2.33% | 7.56% |
| Randament activ brut | 0.07% | 0.07% | 3.32% | 12.46% |

Scaderea maxima -0.43%

| Indicatori de risc | Randament net | Randament brut |
|------------------------------|---------------|----------------|
| Deviatia standard lunara | 0.39% | 0.39% |
| Deviatia standard anualizata | 1.35% | 1.34% |

Asimetria randamentelor lunare 1.88

| Semi-Deviatia standard | Deviatia standard – valori sub medie | Deviatia standard - valori peste medie |
|-------------------------------|--------------------------------------|--|
| Lunara | 0.23% | 0.31% |
| Anualizata | 0.79% | 1.09% |

Potential de crestere 0.15%
Rata potentialului de crestere 0.66

| Valoare la risc la o luna, 99% interval de incredere | Metoda analitica | Metoda istorica |
|---|------------------|-----------------|
| Valoare la risc | 0.14 | 0.00 |
| Valoare la risc (%) | 0.90% | 0.00% |
| Pierdere asteptata | 1.03% | 0.00% |

Rata dobanzii fara risc - medie anuala 9.67%

| Rata Sharpe lunara | Randament net | Randament brut |
|---------------------------|---------------|----------------|
| | 0.42 | 0.64 |