

GENERALI Investment Unit Solution Confident

Data raport: 31-Dec-11

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.52%	6.44%	6.44%	62.28%
Randament brut	0.60%	7.48%	7.48%	71.19%
Randament Benchmark	0.52%	6.59%	6.59%	51.06%
Randament activ net	0.00%	-0.13%	-0.13%	7.43%
Randament activ brut	0.09%	0.84%	0.84%	13.33%

Scaderea maxima -0.43%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	0.42%	0.42%
Deviatia standard anualizata	1.47%	1.47%

Asimetria randamentelor lunare 2.32

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.23%	0.36%
Anualizata	0.81%	1.23%

Potential de crestere 0.17%
Rata potentialului de crestere 0.74

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.16	0.00
Valoare la risc (%)	0.99%	0.00%
Pierdere asteptata	1.13%	0.00%

Rata dobanzii fara risc - medie anuala 8.32%

Rata Sharpe lunara	Randament net	Randament brut
	0.41	0.60