

# GENERALI Investment Unit Solution Confident

Data raport: 30-Apr-11

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.51%	2.11%	6.77%	55.68%
Randament brut	0.59%	2.44%	7.81%	63.16%
Randament Benchmark	0.55%	2.24%	6.87%	44.90%
<b>Randament activ net</b>	<b>-0.04%</b>	<b>-0.12%</b>	<b>-0.09%</b>	<b>7.44%</b>
<b>Randament activ brut</b>	<b>0.05%</b>	<b>0.20%</b>	<b>0.88%</b>	<b>12.61%</b>

**Scaderea maxima** -0.43%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	0.39%	0.39%
Deviatia standard anualizata	1.36%	1.36%

**Asimetria randamentelor lunare** 1.84

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.23%	0.32%
Anualizata	0.81%	1.10%

Potential de crestere 0.15%  
Rata potentialului de crestere 0.65

<b>Valoare la risc la o luna, 99% interval de incredere</b>	Metoda analitica	Metoda istorica
Valoare la risc	0.14	0.00
Valoare la risc (%)	0.92%	0.00%
Pierdere asteptata	1.05%	0.00%

Rata dobanzii fara risc - medie anuala 9.45%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.45	0.65