

# GENERALI Investment Unit Solution Confident

Data raport: 28-Feb-11

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.49%	1.05%	8.33%	54.06%
Randament brut	0.57%	1.21%	9.38%	61.21%
Randament Benchmark	0.52%	1.09%	6.97%	43.28%
<b>Randament activ net</b>	<b>-0.03%</b>	<b>-0.05%</b>	<b>1.27%</b>	<b>7.53%</b>
<b>Randament activ brut</b>	<b>0.05%</b>	<b>0.12%</b>	<b>2.25%</b>	<b>12.51%</b>

**Scaderea maxima** -0.43%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	0.39%	0.39%
Deviatia standard anualizata	1.34%	1.34%

**Asimetria randamentelor lunare** 1.89

<b>Semi-Deviatia standard</b>	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

<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 (%)	0.90%	0.00%
Pierdere asteptata	1.03%	0.00%

Rata dobanzii fara risc - medie anuala 9.60%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.44	0.65