

# GENERALI Investment Unit Solution Confident

Data raport: 31-Mar-11

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.53%	1.59%	7.01%	54.88%
Randament brut	0.61%	1.83%	8.05%	62.20%
Randament Benchmark	0.58%	1.68%	6.90%	44.10%
<b>Randament activ net</b>	<b>-0.04%</b>	<b>-0.09%</b>	<b>0.10%</b>	<b>7.48%</b>
<b>Randament activ brut</b>	<b>0.04%</b>	<b>0.15%</b>	<b>1.08%</b>	<b>12.55%</b>

**Scaderea maxima** -0.43%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	0.39%	0.39%
Deviatia standard anualizata	1.35%	1.35%

**Asimetria randamentelor lunare** 1.87

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.23%	0.32%
Anualizata	0.80%	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 (%)	0.91%	0.00%
Pierdere asteptata	1.04%	0.00%

Rata dobanzii fara risc - medie anuala 9.53%

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