

# GENERALI Investment Unit Solution Confident

Data raport: 31-Mai-11

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.53%	2.65%	6.63%	56.51%
Randament brut	0.62%	3.07%	7.67%	64.16%
Randament Benchmark	0.56%	2.80%	6.85%	45.70%
<b>Randament activ net</b>	<b>-0.02%</b>	<b>-0.15%</b>	<b>-0.21%</b>	<b>7.42%</b>
<b>Randament activ brut</b>	<b>0.06%</b>	<b>0.26%</b>	<b>0.76%</b>	<b>12.67%</b>

**Scaderea maxima** -0.43%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	0.40%	0.40%
Deviatia standard anualizata	1.38%	1.38%

**Asimetria randamentelor lunare** 1.82

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.24%	0.32%
Anualizata	0.82%	1.11%

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 (%)	0.93%	0.00%
Pierdere asteptata	1.06%	0.00%

Rata dobanzii fara risc - medie anuala 9.36%

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