

# GENERALI Investment Unit Solution Confident

Data raport: 30-lun-11

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.51%	3.18%	6.62%	57.31%
Randament brut	0.59%	3.68%	7.66%	65.14%
Randament Benchmark	0.54%	3.35%	6.84%	46.48%
<b>Randament activ net</b>	<b>-0.02%</b>	<b>-0.17%</b>	<b>-0.21%</b>	<b>7.39%</b>
<b>Randament activ brut</b>	<b>0.06%</b>	<b>0.32%</b>	<b>0.77%</b>	<b>12.74%</b>

**Scaderea maxima** -0.43%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	0.40%	0.40%
Deviatia standard anualizata	1.40%	1.40%

**Asimetria randamentelor lunare** 1.80

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.24%	0.32%
Anualizata	0.83%	1.12%

Potential de crestere 0.16%  
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	0.15	0.00
Valoare la risc (%)	0.94%	0.00%
Pierdere asteptata	1.07%	0.00%

Rata dobanzii fara risc - medie anuala 9.24%

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