

# GENERALI Investment Unit Solution Confident

Data raport: 31-Aug-11

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.53%	4.28%	6.56%	58.98%
Randament brut	0.61%	4.96%	7.60%	67.17%
Randament Benchmark	0.52%	4.45%	6.77%	48.03%
<b>Randament activ net</b>	<b>0.01%</b>	<b>-0.16%</b>	<b>-0.20%</b>	<b>7.40%</b>
<b>Randament activ brut</b>	<b>0.09%</b>	<b>0.49%</b>	<b>0.78%</b>	<b>12.93%</b>

**Scaderea maxima** -0.43%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	0.41%	0.41%
Deviatia standard anualizata	1.43%	1.43%

**Asimetria randamentelor lunare** 1.84

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.24%	0.33%
Anualizata	0.85%	1.15%

Potential de crestere 0.17%  
Rata potentialului de crestere 0.68

<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 (%)	0.96%	0.00%
Pierdere asteptata	1.10%	0.00%

Rata dobanzii fara risc - medie anuala 8.99%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.44	0.64