

# GENERALI Investment Unit Solution Confident

Data raport: 30-Sep-11

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.51%	4.80%	6.52%	59.79%
Randament brut	0.59%	5.57%	7.56%	68.15%
Randament Benchmark	0.50%	4.97%	6.72%	48.77%
<b>Randament activ net</b>	<b>0.01%</b>	<b>-0.16%</b>	<b>-0.19%</b>	<b>7.41%</b>
<b>Randament activ brut</b>	<b>0.09%</b>	<b>0.57%</b>	<b>0.78%</b>	<b>13.03%</b>

**Scaderea maxima** -0.43%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	0.42%	0.42%
Deviatia standard anualizata	1.45%	1.45%

**Asimetria randamentelor lunare** 1.90

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.25%	0.34%
Anualizata	0.85%	1.17%

Potential de crestere 0.17%  
Rata potentialului de crestere 0.69

<b>Valoare la risc la o luna, 99% interval de incredere</b>	Metoda analitica	Metoda istorica
Valoare la risc	0.16	0.00
Valoare la risc (%)	0.97%	0.00%
Pierdere asteptata	1.11%	0.00%

Rata dobanzii fara risc - medie anuala 8.86%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.43	0.62