

# GENERALI Investment Unit Solution Confident

Data raport: 31-Oct-11

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.53%	5.36%	6.49%	60.63%
Randament brut	0.61%	6.22%	7.53%	69.17%
Randament Benchmark	0.52%	5.51%	6.68%	49.54%
<b>Randament activ net</b>	<b>0.01%</b>	<b>-0.15%</b>	<b>-0.18%</b>	<b>7.42%</b>
<b>Randament activ brut</b>	<b>0.09%</b>	<b>0.67%</b>	<b>0.80%</b>	<b>13.13%</b>

**Scaderea maxima** -0.43%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	0.42%	0.42%
Deviatia standard anualizata	1.46%	1.46%

**Asimetria randamentelor lunare** 2.00

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.24%	0.34%
Anualizata	0.84%	1.19%

Potential de crestere 0.17%  
Rata potentialului de crestere 0.71

<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 (%)	0.98%	0.00%
Pierdere asteptata	1.12%	0.00%

Rata dobanzii fara risc - medie anuala 8.72%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.42	0.61