

# GENERALI Investment Unit Solution Confident

Data raport: 30-Noi-11

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.51%	5.89%	6.46%	61.44%
Randament brut	0.59%	6.84%	7.50%	70.17%
Randament Benchmark	0.50%	6.04%	6.63%	50.28%
<b>Randament activ net</b>	<b>0.01%</b>	<b>-0.14%</b>	<b>-0.16%</b>	<b>7.43%</b>
<b>Randament activ brut</b>	<b>0.09%</b>	<b>0.76%</b>	<b>0.82%</b>	<b>13.23%</b>

**Scaderea maxima** -0.43%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	0.43%	0.43%
Deviatia standard anualizata	1.47%	1.47%

**Asimetria randamentelor lunare** 2.12

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.24%	0.35%
Anualizata	0.83%	1.21%

Potential de crestere 0.17%  
Rata potentialului de crestere 0.72

<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 (%)	0.99%	0.00%
Pierdere asteptata	1.13%	0.00%

Rata dobanzii fara risc - medie anuala 8.53%

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