

GENERALI Investment Unit Solution Confident

Data raport: 31-Mai-10

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.67%	5.82%	14.69%	46.78%
Randament brut	0.75%	6.24%	15.8%	52.47%
Randament Benchmark	0.58%	3.18%	8.95%	36.36%
Randament activ net	0.10%	2.56%	5.27%	7.64%
Randament activ brut	0.18%	2.97%	6.29%	11.82%

Scaderea maxima -0.43%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	0.40%	0.40%
Deviatia standard anualizata	1.40%	1.39%

Asimetria randamentelor lunare 1.69

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.25%	0.32%
Anualizata	0.85%	1.11%

Potential de crestere 0.16%
Rata potentialului de crestere 0.63

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.14	0.00
Valoare la risc (%)	0.94%	0.00%
Pierdere asteptata	1.07%	0.00%

Rata dobanzii fara risc - medie anuala 9.71%

Rata Sharpe lunara	Randament net	Randament brut
	0.37	0.59