

GENERALI Investment Unit Solution Confident

Data raport: 30-lun-10

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.52%	6.37%	13.99%	47.54%
Randament brut	0.60%	6.87%	15.09%	53.38%
Randament Benchmark	0.55%	3.74%	8.58%	37.10%
Randament activ net	-0.03%	2.53%	4.99%	7.61%
Randament activ brut	0.05%	3.02%	6.00%	11.87%

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 1.70

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 9.69%

Rata Sharpe lunara	Randament net	Randament brut
	0.37	0.59