

# GENERALI Investment Unit Solution Confident

Report date: 31-Iul-10

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.56%	6.97%	13.31%	48.37%
Randament brut	0.64%	7.56%	14.4%	54.37%
Randament Benchmark	0.56%	4.32%	8.22%	37.87%
<b>Randament activ net</b>	<b>0.00%</b>	<b>2.54%</b>	<b>4.70%</b>	<b>7.61%</b>
<b>Randament activ brut</b>	<b>0.08%</b>	<b>3.10%</b>	<b>5.71%</b>	<b>11.97%</b>

**Scaderea maxima** -0.43%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	0.40%	0.40%
Deviatia standard anualizata	1.40%	1.38%

**Asimetria randamentelor lunare** 1.70

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

Potential de crestere 0.15%  
Rata potentialului de crestere 0.62

<b>Valoare la risc la o luna, 99% interval de incredere</b>	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 9.68%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.38	0.59