

GENERALI Investment Unit Solution Confident

Data raport: 31-Aug-10

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.56%	7.56%	11.55%	49.20%
Randament brut	0.64%	8.25%	12.62%	55.36%
Randament Benchmark	0.56%	4.91%	7.97%	38.64%
Randament activ net	0.00%	2.53%	3.31%	7.61%
Randament activ brut	0.08%	3.19%	4.31%	12.06%

Scaderea maxima -0.43%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	0.40%	0.40%
Deviatia standard anualizata	1.39%	1.38%

Asimetria randamentelor lunare 1.64

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 0.15%
Rata potentialului de crestere 0.62

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.14	0.00
Valoare la risc (%)	0.93%	0.00%
Pierdere asteptata	1.07%	0.00%

Rata dobanzii fara risc - medie anuala 9.69%

Rata Sharpe lunara	Randament net	Randament brut
	0.38	0.60