

# GENERALI Investment Unit Solution Confident

Data raport: 30-Sep-10

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.54%	8.15%	11.08%	50.01%
Randament brut	0.62%	8.92%	12.15%	56.33%
Randament Benchmark	0.54%	5.47%	7.79%	39.40%
<b>Randament activ net</b>	<b>0.00%</b>	<b>2.53%</b>	<b>3.05%</b>	<b>7.61%</b>
<b>Randament activ brut</b>	<b>0.08%</b>	<b>3.27%</b>	<b>4.04%</b>	<b>12.15%</b>

**Scaderea maxima** -0.43%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	0.40%	0.40%
Deviatia standard anualizata	1.39%	1.38%

**Asimetria randamentelor lunare** 1.73

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.24%	0.32%
Anualizata	0.84%	1.10%

Potential de crestere 0.15%  
Rata potentialului de crestere 0.63

<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 (%)	0.93%	0.00%
Pierdere asteptata	1.06%	0.00%

Rata dobanzii fara risc - medie anuala 9.69%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.39	0.60