

GENERALI Investment Unit Solution Confident

Data raport: 30-Noi-10

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.53%	9.32%	10.29%	51.64%
Randament brut	0.61%	10.29%	11.35%	58.29%
Randament Benchmark	0.54%	6.64%	7.42%	40.94%
Randament activ net	-0.01%	2.52%	2.67%	7.60%
Randament activ brut	0.07%	3.42%	3.66%	12.31%

Scaderea maxima -0.43%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	0.39%	0.39%
Deviatia standard anualizata	1.35%	1.34%

Asimetria randamentelor lunare 1.87

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.23%	0.31%
Anualizata	0.80%	1.09%

Potential de crestere 0.15%
Rata potentialului de crestere 0.65

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.14	0.00
Valoare la risc (%)	0.91%	0.00%
Pierdere asteptata	1.03%	0.00%

Rata dobanzii fara risc - medie anuala 9.69%

Rata Sharpe lunara	Randament net	Randament brut
	0.42	0.63