

# GENERALI Investment Unit Solution Confident

Raport la data: 31-Dec-10

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.54%	9.92%	9.92%	52.46%
Randament brut	0.62%	10.98%	10.98%	59.27%
Randament Benchmark	0.56%	7.24%	7.24%	41.73%
<b>Randament activ net</b>	<b>-0.02%</b>	<b>2.50%</b>	<b>2.50%</b>	<b>7.57%</b>
<b>Randament activ brut</b>	<b>0.06%</b>	<b>3.49%</b>	<b>3.49%</b>	<b>12.38%</b>

**Scaderea maxima** -0.43%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	0.39%	0.39%
Deviatia standard anualizata	1.35%	1.34%

**Asimetria randamentelor lunare** 1.88

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.23%	0.31%
Anualizata	0.79%	1.09%

Potential de crestere 0.15%  
Rata potentialului de crestere 0.66

<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 (%)	0.90%	0.00%
Pierdere asteptata	1.03%	0.00%

Rata dobanzii fara risc - medie anuala 9.69%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.42	0.63