

GENerali Investment Unit Solution Armonie

Data raport: 31-Aug-10

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.00%	6.26%	10.78%	23.30%
Randament brut	0.14%	7.46%	12.67%	32.83%
Randament Benchmark	0.15%	4.56%	10.12%	16.88%
Randament activ net	-0.15%	1.62%	0.59%	5.49%
Randament activ brut	-0.01%	2.77%	2.32%	13.65%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	3.63%	3.60%
Deviatia standard anualizata	12.57%	12.47%

Asimetria randamentelor lunare 0.80

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.70%	2.41%
Anualizata	9.34%	8.36%

Potential de crestere 1.35%

Rata potentialului de crestere 0.50

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	1.04	1.06
Valoare la risc (%)	8.44%	8.57%
Pierdere asteptata	9.64%	10.95%

Rata dobanzii fara risc - medie anuala 9.69%

Rata Sharpe lunara	Randament net	Randament brut
	-0.15	-0.13