

GENerali Investment Unit Solution Armonie

Data raport: 30-Sep-10

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	1.82%	8.20%	10.03%	25.54%
Randament brut	1.96%	9.56%	11.89%	35.43%
Randament Benchmark	1.98%	6.63%	9.42%	19.19%
Randament activ net	-0.15%	1.47%	0.55%	5.33%
Randament activ brut	-0.02%	2.74%	2.25%	13.62%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	3.62%	3.60%
Deviatia standard anualizata	12.53%	12.46%

Asimetria randamentelor lunare 0.75

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.72%	2.35%
Anualizata	9.44%	8.15%

Potential de crestere 1.31%

Rata potentialului de crestere 0.48

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	1.06	1.08
Valoare la risc (%)	8.41%	8.57%
Pierdere asteptata	9.61%	10.95%

Rata dobanzii fara risc - medie anuala 9.69%

Rata Sharpe lunara	Randament net	Randament brut
	-0.12	-0.11