

GENerali Investment Unit Solution Armonie

Report date: 31-Oct-10

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.22%	8.44%	10.99%	25.82%
Randament brut	0.35%	9.94%	12.84%	35.90%
Randament Benchmark	0.38%	7.04%	10.19%	19.65%
Randament activ net	-0.16%	1.31%	0.73%	5.16%
Randament activ brut	-0.03%	2.71%	2.41%	13.58%

Scaderea maxima -26.25%

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

Asimetria randamentelor lunare 0.77

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.69%	2.36%
Anualizata	9.32%	8.16%

Potential de crestere 1.27%

Rata potentialului de crestere 0.47

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	1.05	1.08
Valoare la risc (%)	8.36%	8.57%
Pierdere asteptata	9.55%	10.95%

Rata dobanzii fara risc - medie anuala 9.69%

Rata Sharpe lunara	Randament net	Randament brut
	-0.14	-0.11