

GENerali Investment Unit Solution Armonie

Data raport: 30-lun-10

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-0.82%	4.29%	17.74%	21.01%
Randament brut	-0.69%	5.17%	19.77%	30.00%
Randament Benchmark	-0.56%	1.92%	15.23%	13.93%
Randament activ net	-0.26%	2.32%	2.18%	6.21%
Randament activ brut	-0.12%	3.18%	3.94%	14.11%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	3.62%	3.59%
Deviatia standard anualizata	12.54%	12.44%

Asimetria randamentelor lunare 0.82

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.68%	2.43%
Anualizata	9.30%	8.42%

Potential de crestere 1.38%
Rata potentialului de crestere 0.52

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	1.02	1.04
Valoare la risc (%)	8.42%	8.57%
Pierdere asteptata	9.62%	10.95%

Rata dobanzii fara risc - medie anuala 9.69%

Rata Sharpe lunara	Randament net	Randament brut
	-0.16	-0.14