

GENerali Investment Unit Solution Armonie

Data raport: 30-Noi-10

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-1.53%	6.78%	6.63%	23.89%
Randament brut	-1.39%	8.41%	8.4%	34.01%
Randament Benchmark	-1.52%	5.41%	5.46%	17.83%
Randament activ net	-0.01%	1.30%	1.11%	5.15%
Randament activ brut	0.13%	2.84%	2.79%	13.73%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	3.58%	3.58%
Deviatia standard anualizata	12.40%	12.41%

Asimetria randamentelor lunare 0.76

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.68%	2.34%
Anualizata	9.29%	8.12%

Potential de crestere 1.26%
Rata potentialului de crestere 0.47

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	1.03	1.06
Valoare la risc (%)	8.33%	8.57%
Pierdere asteptata	9.51%	10.95%

Rata dobanzii fara risc - medie anuala 9.69%

Rata Sharpe lunara	Randament net	Randament brut
	-0.14	-0.10