

GENerali Investment Unit Solution Armonie

Raport la data: 31-Dec-10

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	1.23%	8.10%	8.10%	25.42%
Randament brut	1.37%	9.89%	9.89%	35.84%
Randament Benchmark	1.43%	6.92%	6.92%	19.51%
Randament activ net	-0.19%	1.10%	1.10%	4.95%
Randament activ brut	-0.06%	2.78%	2.78%	13.66%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	3.55%	3.55%
Deviatia standard anualizata	12.28%	12.29%

Asimetria randamentelor lunare 0.76

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.65%	2.32%
Anualizata	9.18%	8.02%

Potential de crestere 1.20%
Rata potentialului de crestere 0.45

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	1.03	1.07
Valoare la risc (%)	8.25%	8.57%
Pierdere asteptata	9.42%	10.95%

Rata dobanzii fara risc - medie anuala 9.69%

Rata Sharpe lunara	Randament net	Randament brut
	-0.15	-0.12