

# GENerali Investment Unit Solution Armonie

Data raport: 31-Ian-11

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	1.71%	1.71%	6.46%	27.57%
Randament brut	1.84%	1.84%	8.23%	38.34%
Randament Benchmark	1.98%	1.98%	5.68%	21.88%
<b>Randament activ net</b>	<b>-0.26%</b>	<b>-0.26%</b>	<b>0.74%</b>	<b>4.67%</b>
<b>Randament activ brut</b>	<b>-0.13%</b>	<b>-0.13%</b>	<b>2.41%</b>	<b>13.51%</b>

**Scaderea maxima** -26.25%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	3.47%	3.47%
Deviatia standard anualizata	12.02%	12.03%

**Asimetria randamentelor lunare** 0.75

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.62%	2.27%
Anualizata	9.08%	7.87%

Potential de crestere 1.27%

Rata potentialului de crestere 0.49

<b>Valoare la risc la o luna, 99% interval de incredere</b>	Metoda analitica	Metoda istorica
Valoare la risc	1.03	1.07
Valoare la risc (%)	8.07%	8.36%
Pierdere asteptata	9.21%	10.95%

Rata dobanzii fara risc - medie anuala 9.67%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	-0.11	-0.08