

GENerali Investment Unit Solution Armonie

Data raport: 28-Feb-11

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	1.25%	2.99%	5.9%	29.17%
Randament brut	1.38%	3.25%	7.67%	40.26%
Randament Benchmark	1.59%	3.60%	5.86%	23.81%
Randament activ net	-0.33%	-0.59%	0.04%	4.33%
Randament activ brut	-0.20%	-0.33%	1.71%	13.29%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	3.47%	3.47%
Deviatia standard anualizata	12.03%	12.02%

Asimetria randamentelor lunare 0.73

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.64%	2.26%
Anualizata	9.14%	7.82%

Potential de crestere 1.28%
Rata potentialului de crestere 0.49

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	1.04	1.08
Valoare la risc (%)	8.08%	8.36%
Pierdere asteptata	9.22%	10.95%

Rata dobanzii fara risc - medie anuala 9.60%

Rata Sharpe lunara	Randament net	Randament brut
	-0.10	-0.06