

GENerali Investment Unit Solution Armonie

Data raport: 30-lun-11

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.19%	4.55%	8.36%	31.12%
Randament brut	0.33%	5.38%	10.11%	43.15%
Randament Benchmark	0.42%	4.65%	9.77%	25.06%
Randament activ net	-0.22%	-0.10%	-1.29%	4.85%
Randament activ brut	-0.08%	0.70%	0.31%	14.46%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	3.41%	3.41%
Deviatia standard anualizata	11.82%	11.82%

Asimetria randamentelor lunare 0.71

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.61%	2.20%
Anualizata	9.03%	7.62%

Potential de crestere 1.23%
Rata potentialului de crestere 0.47

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	1.04	1.10
Valoare la risc (%)	7.94%	8.36%
Pierdere asteptata	9.06%	10.95%

Rata dobanzii fara risc - medie anuala 9.24%

Rata Sharpe lunara	Randament net	Randament brut
	-0.06	-0.02