

GENerali Investment Unit Solution Armonie

Data raport: 31-Aug-11

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-2.88%	0.74%	2.48%	26.36%
Randament brut	-2.75%	1.82%	4.12%	38.31%
Randament Benchmark	-2.54%	1.62%	3.90%	21.44%
Randament activ net	-0.35%	-0.86%	-1.37%	4.05%
Randament activ brut	-0.22%	0.20%	0.21%	13.89%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	3.41%	3.41%
Deviatia standard anualizata	11.81%	11.81%

Asimetria randamentelor lunare 0.71

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.59%	2.17%
Anualizata	8.97%	7.53%

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	1.00	1.06
Valoare la risc (%)	7.93%	8.36%
Pierdere asteptata	9.06%	10.95%

Rata dobanzii fara risc - medie anuala 8.99%

Rata Sharpe lunara	Randament net	Randament brut
	-0.05	-0.01