

# GENerali Investment Unit Solution Armonie

Data raport: 31-Oct-11

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	1.36%	0.21%	-0.11%	25.68%
Randament brut	1.50%	1.54%	1.49%	37.93%
Randament Benchmark	1.52%	0.92%	0.81%	20.61%
<b>Randament activ net</b>	<b>-0.15%</b>	<b>-0.71%</b>	<b>-0.91%</b>	<b>4.20%</b>
<b>Randament activ brut</b>	<b>-0.02%</b>	<b>0.61%</b>	<b>0.68%</b>	<b>14.36%</b>

**Scaderea maxima** -26.25%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	2.64%	2.64%
Deviatia standard anualizata	9.13%	9.14%

**Asimetria randamentelor lunare** 1.26

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.75%	1.97%
Anualizata	6.07%	6.82%

Potential de crestere 1.03%  
Rata potentialului de crestere 0.59

<b>Valoare la risc la o luna, 99% interval de incredere</b>	Metoda analitica	Metoda istorica
Valoare la risc	0.77	0.43
Valoare la risc (%)	6.13%	3.44%
Pierdere asteptata	7.00%	3.55%

Rata dobanzii fara risc - medie anuala 8.72%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.10	0.15