

GENerali Investment Unit Solution Armonie

Data raport: 30-Noi-11

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-0.73%	-0.53%	0.7%	24.76%
Randament brut	-0.60%	0.93%	2.31%	37.10%
Randament Benchmark	-0.37%	0.54%	1.98%	20.16%
Randament activ net	-0.36%	-1.07%	-1.26%	3.83%
Randament activ brut	-0.23%	0.38%	0.32%	14.10%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	2.59%	2.59%
Deviatia standard anualizata	8.98%	8.98%

Asimetria randamentelor lunare 1.35

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.69%	1.96%
Anualizata	5.86%	6.80%

Potential de crestere 1.01%
Rata potentialului de crestere 0.60

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.75	0.43
Valoare la risc (%)	6.03%	3.44%
Pierdere asteptata	6.88%	3.55%

Rata dobanzii fara risc - medie anuala 8.53%

Rata Sharpe lunara	Randament net	Randament brut
	0.05	0.11