

GENerali Investment Unit Solution Armonie

Data raport: 31-Dec-11

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.97%	0.43%	0.43%	25.97%
Randament brut	1.10%	2.04%	2.04%	38.61%
Randament Benchmark	1.08%	1.63%	1.63%	21.45%
Randament activ net	-0.11%	-1.17%	-1.17%	3.72%
Randament activ brut	0.02%	0.41%	0.41%	14.13%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	2.58%	2.58%
Deviatia standard anualizata	8.92%	8.93%

Asimetria randamentelor lunare 1.30

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.70%	1.94%
Anualizata	5.88%	6.71%

Potential de crestere 0.99%
Rata potentialului de crestere 0.58

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.75	0.43
Valoare la risc (%)	5.99%	3.44%
Pierdere asteptata	6.84%	3.55%

Rata dobanzii fara risc - medie anuala 8.32%

Rata Sharpe lunara	Randament net	Randament brut
	0.08	0.13