

GENerali Investment Unit Solution Armonie

Data raport: 31-Ian-12

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	3.59%	3.59%	2.29%	30.49%
Randament brut	3.73%	3.73%	3.93%	43.78%
Randament Benchmark	3.55%	3.55%	3.19%	25.77%
Randament activ net	0.04%	0.04%	-0.87%	3.76%
Randament activ brut	0.17%	0.17%	0.71%	14.32%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	2.53%	2.53%
Deviatia standard anualizata	8.75%	8.76%

Asimetria randamentelor lunare 1.28

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.67%	1.89%
Anualizata	5.80%	6.55%

Potential de crestere 0.97%

Rata potentialului de crestere 0.58

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.77	0.45
Valoare la risc (%)	5.88%	3.44%
Pierdere asteptata	6.71%	3.55%

Rata dobanzii fara risc - medie anuala 8.10%

Rata Sharpe lunara	Randament net	Randament brut
	0.16	0.21