

# GENerali Investment Unit Solution Armonie

Data raport: 29-Feb-12

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	3.77%	7.50%	4.84%	35.42%
Randament brut	3.91%	7.78%	6.52%	49.40%
Randament Benchmark	2.65%	6.30%	4.28%	29.10%
<b>Randament activ net</b>	<b>1.09%</b>	<b>1.13%</b>	<b>0.54%</b>	<b>4.89%</b>
<b>Randament activ brut</b>	<b>1.22%</b>	<b>1.40%</b>	<b>2.15%</b>	<b>15.72%</b>

**Scaderea maxima** -26.25%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	2.43%	2.44%
Deviatia standard anualizata	8.43%	8.44%

**Asimetria randamentelor lunare** 1.32

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.60%	1.84%
Anualizata	5.53%	6.36%

Potential de crestere 0.93%  
Rata potentialului de crestere 0.58

<b>Valoare la risc la o luna, 99% interval de incredere</b>	Metoda analitica	Metoda istorica
Valoare la risc	0.77	0.42
Valoare la risc (%)	5.66%	3.12%
Pierdere asteptata	6.46%	3.25%

Rata dobanzii fara risc - medie anuala 7.93%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.25	0.31