

GENerali Investment Unit Solution Armonie

Data raport: 28-Feb-12

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.70%	2.37%	6.48%	44.20%
Randament brut	0.81%	2.59%	8.10%	61.50%
Randament Benchmark	0.94%	2.87%	5.82%	36.62%
Randament activ net	-0.23%	-0.48%	0.62%	5.55%
Randament activ brut	-0.12%	-0.27%	2.15%	18.21%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.69%	1.69%
Deviatia standard anualizata	5.86%	5.85%

Asimetria randamentelor lunare 0.99

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.20%	1.19%
Anualizata	4.16%	4.13%

Potential de crestere 0.66%
Rata potentialului de crestere 0.55

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.57	0.45
Valoare la risc (%)	3.93%	3.12%
Pierdere asteptata	4.49%	3.25%

Rata dobanzii fara risc - medie anuala 6.36%

Rata Sharpe lunara	Randament net	Randament brut
	-0.03	0.05