

GENerali Investment Unit Solution Armonie

Data raport: 31-Mai-10

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-3.25%	5.16%	20.43%	22.01%
Randament brut	-3.13%	5.90%	22.53%	30.90%
Randament Benchmark	-4.42%	2.50%	17.75%	14.57%
Randament activ net	1.22%	2.59%	2.28%	6.49%
Randament activ brut	1.35%	3.31%	4.06%	14.25%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	3.68%	3.65%
Deviatia standard anualizata	12.73%	12.64%

Asimetria randamentelor lunare 0.78

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.75%	2.44%
Anualizata	9.53%	8.44%

Potential de crestere 1.43%

Rata potentialului de crestere 0.52

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.78	1.05
Valoare la risc (%)	6.40%	8.57%
Pierdere asteptata	9.76%	10.95%

Rata dobanzii fara risc - medie anuala 9.71%

Rata Sharpe lunara	Randament net	Randament brut
	-0.12	-0.10