

GENerali Investment Unit Solution Armonie

Data raport: 30-Apr-11

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.04%	5.48%	4.90%	32.29%
Randament brut	0.17%	6.03%	6.59%	44.03%
Randament Benchmark	0.19%	5.90%	5.58%	26.56%
Randament activ net	-0.15%	-0.40%	-0.64%	4.53%
Randament activ brut	-0.02%	0.13%	0.96%	13.81%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	3.45%	3.45%
Deviatia standard anualizata	11.97%	11.96%

Asimetria randamentelor lunare 0.70

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.65%	2.21%
Anualizata	9.18%	7.67%

Potential de crestere 1.27%

Rata potentialului de crestere 0.48

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	1.06	1.11
Valoare la risc (%)	8.04%	8.36%
Pierdere asteptata	9.17%	10.95%

Rata dobanzii fara risc - medie anuala 9.45%

Rata Sharpe lunara	Randament net	Randament brut
	-0.06	-0.02