

GENerali Investment Unit Solution Armonie

Data raport: 31-Mar-11

| Performanta | 1 luna | De la 1 Ianuarie | 1 an | De la lansare |
|-----------------------------|--------------|------------------|---------------|---------------|
| Randament net | 2.38% | 5.43% | 3.96% | 32.24% |
| Randament brut | 2.52% | 5.85% | 5.65% | 43.79% |
| Randament Benchmark | 2.03% | 5.70% | 4.46% | 26.32% |
| Randament activ net | 0.34% | -0.25% | -0.48% | 4.68% |
| Randament activ brut | 0.48% | 0.15% | 1.14% | 13.83% |

Scaderea maxima -26.25%

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

Asimetria randamentelor lunare 0.69

| Semi-Deviatia standard | Deviatia standard – valori sub medie | Deviatia standard - valori peste medie |
|-------------------------------|--------------------------------------|--|
| Lunara | 2.66% | 2.20% |
| Anualizata | 9.21% | 7.64% |

Potential de crestere 1.26%

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 (%) | 8.03% | 8.36% |
| Pierdere asteptata | 9.17% | 10.95% |

Rata dobanzii fara risc - medie anuala 9.53%

| Rata Sharpe lunara | Randament net | Randament brut |
|---------------------------|---------------|----------------|
| | -0.06 | -0.02 |