

GENerali Investment Unit Solution Armonie

Data raport: 31-Mai-11

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-1.07%	4.34%	7.26%	30.87%
Randament brut	-0.94%	5.04%	9.00%	42.68%
Randament Benchmark	-1.59%	4.21%	8.70%	24.54%
Randament activ net	0.53%	0.13%	-1.32%	5.08%
Randament activ brut	0.66%	0.79%	0.27%	14.56%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	3.46%	3.46%
Deviatia standard anualizata	11.98%	11.98%

Asimetria randamentelor lunare 0.73

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	2.63%	2.25%
Anualizata	9.10%	7.80%

Potential de crestere 1.28%
Rata potentialului de crestere 0.49

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	1.05	1.09
Valoare la risc (%)	8.05%	8.36%
Pierdere asteptata	9.19%	10.95%

Rata dobanzii fara risc - medie anuala 9.36%

Rata Sharpe lunara	Randament net	Randament brut
	-0.08	-0.04