

GENerali Investment Unit Solution Armonie

Data raport: 31-Mar-12

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.03%	7.54%	2.44%	35.47%
Randament brut	0.16%	7.96%	4.07%	49.64%
Randament Benchmark	0.20%	6.52%	2.41%	29.37%
Randament activ net	-0.17%	0.96%	0.03%	4.71%
Randament activ brut	-0.04%	1.36%	1.62%	15.67%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	2.32%	2.32%
Deviatia standard anualizata	8.04%	8.05%

Asimetria randamentelor lunare 1.35

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.52%	1.76%
Anualizata	5.25%	6.09%

Potential de crestere 0.89%
Rata potentialului de crestere 0.59

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.73	0.42
Valoare la risc (%)	5.40%	3.12%
Pierdere asteptata	6.17%	3.25%

Rata dobanzii fara risc - medie anuala 7.76%

Rata Sharpe lunara	Randament net	Randament brut
	0.21	0.26