

# GENerali Investment Unit Solution Armonie

Data raport: 30-Apr-12

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.00%	7.55%	2.40%	35.47%
Randament brut	0.12%	8.09%	4.02%	49.82%
Randament Benchmark	0.07%	6.59%	2.29%	29.46%
<b>Randament activ net</b>	<b>-0.07%</b>	<b>0.89%</b>	<b>0.11%</b>	<b>4.64%</b>
<b>Randament activ brut</b>	<b>0.05%</b>	<b>1.40%</b>	<b>1.69%</b>	<b>15.73%</b>

**Scaderea maxima** -26.25%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	1.94%	1.94%
Deviatia standard anualizata	6.71%	6.72%

**Asimetria randamentelor lunare** 0.97

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.38%	1.36%
Anualizata	4.79%	4.71%

Potential de crestere 0.80%  
Rata potentialului de crestere 0.58

<b>Valoare la risc la o luna, 99% interval de incredere</b>	Metoda analitica	Metoda istorica
Valoare la risc	0.61	0.42
Valoare la risc (%)	4.51%	3.12%
Pierdere asteptata	5.15%	3.25%

Rata dobanzii fara risc - medie anuala 7.59%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.13	0.20