

GENerali Investment Unit Solution Armonie

Data raport: 31-May-12

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-1.65%	5.77%	1.81%	33.23%
Randament brut	-1.51%	6.46%	3.42%	47.56%
Randament Benchmark	-3.75%	2.60%	0.05%	24.61%
Randament activ net	2.18%	3.09%	1.75%	6.92%
Randament activ brut	2.33%	3.77%	3.37%	18.42%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.97%	1.98%
Deviatia standard anualizata	6.84%	6.84%

Asimetria randamentelor lunare 1.03

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.38%	1.41%
Anualizata	4.80%	4.87%

Potential de crestere 0.82%
Rata potentialului de crestere 0.59

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.61	0.42
Valoare la risc (%)	4.59%	3.12%
Pierdere asteptata	5.24%	3.25%

Rata dobanzii fara risc - medie anuala 7.41%

Rata Sharpe lunara	Randament net	Randament brut
	0.08	0.15