

GENerali Investment Unit Solution Armonie

Data raport: 30-Jun-12

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.62%	6.43%	2.24%	34.07%
Randament brut	0.74%	7.25%	3.85%	48.66%
Randament Benchmark	0.45%	3.05%	0.08%	25.16%
Randament activ net	0.18%	3.28%	2.16%	7.11%
Randament activ brut	0.29%	4.07%	3.76%	18.77%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.97%	1.97%
Deviatia standard anualizata	6.82%	6.83%

Asimetria randamentelor lunare 1.06

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.37%	1.41%
Anualizata	4.75%	4.90%

Potential de crestere 0.81%
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 (%)	4.58%	3.12%
Pierdere asteptata	5.23%	3.25%

Rata dobanzii fara risc - medie anuala 7.25%

Rata Sharpe lunara	Randament net	Randament brut
	0.08	0.15