

GENerali Investment Unit Solution Armonie

Data raport: 31-Mar-13

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.06%	2.44%	6.51%	44.29%
Randament brut	0.20%	2.79%	8.13%	61.81%
Randament Benchmark	0.13%	3.00%	5.75%	36.80%
Randament activ net	-0.07%	-0.55%	0.72%	5.47%
Randament activ brut	0.06%	-0.20%	2.26%	18.28%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.57%	1.56%
Deviatia standard anualizata	5.42%	5.41%

Asimetria randamentelor lunare 0.90

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.14%	1.08%
Anualizata	3.94%	3.73%

Potential de crestere 0.61%
Rata potentialului de crestere 0.54

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.53	0.45
Valoare la risc (%)	3.64%	3.12%
Pierdere asteptata	4.16%	3.25%

Rata dobanzii fara risc - medie anuala 6.31%

Rata Sharpe lunara	Randament net	Randament brut
	-0.10	-0.02