

GENerali Investment Unit Solution Armonie

Data raport: 30-Apr-13

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-1.54%	0.86%	4.87%	42.07%
Randament brut	-1.43%	1.32%	6.46%	59.50%
Randament Benchmark	-1.64%	1.31%	3.93%	34.55%
Randament activ net	0.11%	-0.44%	0.90%	5.59%
Randament activ brut	0.22%	0.02%	2.43%	18.54%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.58%	1.58%
Deviatia standard anualizata	5.49%	5.48%

Asimetria randamentelor lunare 0.89

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.15%	1.09%
Anualizata	3.99%	3.77%

Potential de crestere 0.62%
Rata potentialului de crestere 0.54

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.52	0.44
Valoare la risc (%)	3.69%	3.12%
Pierdere asteptata	4.21%	3.25%

Rata dobanzii fara risc - medie anuala 6.27%

Rata Sharpe lunara	Randament net	Randament brut
	-0.11	-0.03