

GENerali Investment Unit Solution Armonie

Data raport: 30-Sep-12

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.05%	9.16%	10.90%	37.50%
Randament brut	0.35%	10.35%	12.56%	52.96%
Randament Benchmark	0.08%	5.99%	8.35%	28.72%
Randament activ net	-0.04%	2.99%	2.35%	6.82%
Randament activ brut	0.27%	4.12%	3.89%	18.83%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.78%	1.78%
Deviatia standard anualizata	6.16%	6.15%

Asimetria randamentelor lunare 1.05

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.24%	1.27%
Anualizata	4.30%	4.41%

Potential de crestere 0.71%
Rata potentialului de crestere 0.58

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.57	0.43
Valoare la risc (%)	4.14%	3.12%
Pierdere asteptata	4.73%	3.25%

Rata dobanzii fara risc - medie anuala 6.84%

Rata Sharpe lunara	Randament net	Randament brut
	-0.02	0.06