

GENerali Investment Unit Solution Armonie

Data raport: 31-Oct-12

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.95%	10.19%	10.44%	38.81%
Randament brut	1.19%	11.67%	12.22%	54.78%
Randament Benchmark	1.38%	7.45%	8.20%	30.50%
Randament activ net	-0.43%	2.55%	2.07%	6.36%
Randament activ brut	-0.19%	3.92%	3.71%	18.60%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.77%	1.77%
Deviatia standard anualizata	6.13%	6.12%

Asimetria randamentelor lunare 1.00

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.25%	1.25%
Anualizata	4.34%	4.33%

Potential de crestere 0.70%
Rata potentialului de crestere 0.56

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.57	0.43
Valoare la risc (%)	4.11%	3.12%
Pierdere asteptata	4.70%	3.25%

Rata dobanzii fara risc - medie anuala 6.72%

Rata Sharpe lunara	Randament net	Randament brut
	0.01	0.09