

GENerali Investment Unit Solution Armonie

Data raport: 30-Nov-12

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-0.35%	9.81%	10.87%	38.33%
Randament brut	-0.24%	11.40%	12.63%	54.41%
Randament Benchmark	-0.26%	7.17%	8.33%	30.17%
Randament activ net	-0.09%	2.46%	2.35%	6.27%
Randament activ brut	0.02%	3.94%	3.97%	18.63%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.74%	1.74%
Deviatia standard anualizata	6.04%	6.04%

Asimetria randamentelor lunare 1.06

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.22%	1.25%
Anualizata	4.21%	4.33%

Potential de crestere 0.69%
Rata potentialului de crestere 0.57

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.56	0.43
Valoare la risc (%)	4.06%	3.12%
Pierdere asteptata	4.63%	3.25%

Rata dobanzii fara risc - medie anuala 6.62%

Rata Sharpe lunara	Randament net	Randament brut
	-0.03	0.05