

GENerali Investment Unit Solution Armonie

Data raport: 31-Dec-12

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	1.65%	1.65%	9.73%	43.19%
Randament brut	1.76%	1.76%	11.42%	60.19%
Randament Benchmark	1.91%	1.91%	7.62%	35.35%
Randament activ net	-0.25%	-0.25%	1.96%	5.79%
Randament activ brut	-0.15%	-0.15%	3.53%	18.35%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.70%	1.70%
Deviatia standard anualizata	5.90%	5.90%

Asimetria randamentelor lunare 0.96

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.22%	1.19%
Anualizata	4.21%	4.14%

Potential de crestere 0.68%
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	0.45
Valoare la risc (%)	3.96%	3.12%
Pierdere asteptata	4.53%	3.25%

Rata dobanzii fara risc - medie anuala 6.42%

Rata Sharpe lunara	Randament net	Randament brut
	-0.01	0.06