

GENerali Investment Unit Solution Armonie

Data raport: 31-Mai-13

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	2.75%	3.63%	9.56%	45.97%
Randament brut	2.86%	4.22%	11.18%	64.06%
Randament Benchmark	0.74%	2.06%	8.78%	35.55%
Randament activ net	1.99%	1.54%	0.71%	7.69%
Randament activ brut	2.10%	2.12%	2.20%	21.03%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.51%	1.50%
Deviatia standard anualizata	5.22%	5.20%

Asimetria randamentelor lunare 0.98

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.07%	1.06%
Anualizata	3.71%	3.67%

Potential de crestere 0.60%
Rata potentialului de crestere 0.56

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.51	0.37
Valoare la risc (%)	3.50%	2.53%
Pierdere asteptata	4.00%	2.88%

Rata dobanzii fara risc - medie anuala 6.22%

Rata Sharpe lunara	Randament net	Randament brut
	0.00	0.08