

GENerali Investment Unit Solution Armonie

Data raport: 31-Iul-13

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-0.16%	3.09%	6.86%	45.21%
Randament brut	0.54%	4.51%	9.07%	64.52%
Randament Benchmark	0.60%	2.35%	7.19%	35.94%
Randament activ net	-0.76%	0.72%	-0.30%	6.82%
Randament activ brut	-0.07%	2.11%	1.76%	21.03%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.48%	1.47%
Deviatia standard anualizata	5.13%	5.10%

Asimetria randamentelor lunare 1.04

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.04%	1.06%
Anualizata	3.59%	3.67%

Potential de crestere 0.59%
Rata potentialului de crestere 0.56

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.50	0.37
Valoare la risc (%)	3.45%	2.53%
Pierdere asteptata	3.93%	2.88%

Rata dobanzii fara risc - medie anuala 6.07%

Rata Sharpe lunara	Randament net	Randament brut
	-0.02	0.07