

GENerali Investment Unit Solution Armonie

Data raport: 30-lun-13

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-0.36%	3.25%	8.48%	45.44%
Randament brut	-0.25%	3.96%	10.08%	63.64%
Randament Benchmark	-0.31%	1.74%	7.96%	35.12%
Randament activ net	-0.05%	1.49%	0.49%	7.64%
Randament activ brut	0.06%	2.18%	1.97%	21.11%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.50%	1.49%
Deviatia standard anualizata	5.18%	5.17%

Asimetria randamentelor lunare 0.98

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.06%	1.05%
Anualizata	3.68%	3.65%

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 (%)	3.48%	2.53%
Pierdere asteptata	3.97%	2.88%

Rata dobanzii fara risc - medie anuala 6.15%

Rata Sharpe lunara	Randament net	Randament brut
	0.01	0.10