

GENerali Investment Unit Solution Armonie

Data raport: 31-Aug-13

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	2.19%	5.35%	7.97%	48.39%
Randament brut	2.30%	6.92%	10.41%	68.30%
Randament Benchmark	1.97%	4.37%	7.78%	38.62%
Randament activ net	0.22%	0.94%	0.18%	7.05%
Randament activ brut	0.32%	2.44%	2.45%	21.41%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.51%	1.50%
Deviatia standard anualizata	5.22%	5.19%

Asimetria randamentelor lunare 0.99

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.07%	1.06%
Anualizata	3.70%	3.68%

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	0.52	0.38
Valoare la risc (%)	3.50%	2.53%
Pierdere asteptata	4.00%	2.88%

Rata dobanzii fara risc - medie anuala 5.99%

Rata Sharpe lunara	Randament net	Randament brut
	0.02	0.12