

GENerali Investment Unit Solution Armonie

Data raport: 30-Sep-13

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	1.34%	6.77%	9.37%	50.39%
Randament brut	1.45%	8.47%	11.62%	70.74%
Randament Benchmark	1.28%	5.71%	9.07%	40.40%
Randament activ net	0.06%	1.00%	0.27%	7.11%
Randament activ brut	0.16%	2.61%	2.34%	21.61%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.50%	1.49%
Deviatia standard anualizata	5.18%	5.15%

Asimetria randamentelor lunare 0.99

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.06%	1.06%
Anualizata	3.67%	3.66%

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

Rata dobanzii fara risc - medie anuala 5.90%

Rata Sharpe lunara	Randament net	Randament brut
	0.02	0.11