

GENerali Investment Unit Solution Armonie

Data raport: 31-Oct-13

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.20%	6.98%	8.56%	50.69%
Randament brut	0.40%	8.90%	10.75%	71.43%
Randament Benchmark	0.38%	6.12%	7.99%	40.94%
Randament activ net	-0.18%	0.82%	0.53%	6.92%
Randament activ brut	0.02%	2.63%	2.56%	21.64%

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	3.98%	2.88%

Rata dobanzii fara risc - medie anuala 5.81%

Rata Sharpe lunara	Randament net	Randament brut
	0.02	0.12