

GENerali Investment Unit Solution Armonie

Data raport: 30-Nov-13

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	3.31%	10.53%	12.55%	55.68%
Randament brut	3.42%	12.63%	14.82%	77.30%
Randament Benchmark	2.04%	8.28%	10.48%	43.81%
Randament activ net	1.25%	2.07%	1.87%	8.25%
Randament activ brut	1.35%	4.01%	3.92%	23.28%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.52%	1.51%
Deviatia standard anualizata	5.28%	5.24%

Asimetria randamentelor lunare 1.00

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.08%	1.08%
Anualizata	3.73%	3.73%

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	0.55	0.39
Valoare la risc (%)	3.54%	2.53%
Pierdere asteptata	4.05%	2.88%

Rata dobanzii fara risc - medie anuala 5.70%

Rata Sharpe lunara	Randament net	Randament brut
	0.11	0.21