

GENERALI Investment Unit Solution Armonie

Data raport: 28-Feb-2015

Performanta	1 luna	De la 1 ianuarie	1 an	De la lansare
Randament net	0.67%	0.32%	7.06%	69.39%
Randament brut	0.77%	0.97%	9.90%	99.26%
Randament Benchmark	0.63%	0.82%	4.91%	52.50%
Randament activ net	0.04%	-0.49%	2.04%	11.07%
Randament activ brut	0.14%	0.15%	4.75%	30.66%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.09%	1.04%
Deviatia standard anualizata	3.77%	3.61%

Asimetria randamentelor lunare 1.20

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.73%	0.80%
Anualizata	2.54%	2.78%

Potential de crestere 0.43%
Rata potentialului de crestere 0.59

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.43	0.27
Valoare la risc (%)	2.53%	1.61%
Pierdere asteptata	2.89%	1.65%

Rata dobanzii fara risc - medie anuala 3.86%

Rata Sharpe lunara	Randament net	Randament brut
	0.28	0.46