

GENERALI Investment Unit Solution Armonie

Data raport: 30-Apr-2015

Performanta	1 luna	De la 1 ianuarie	1 an	De la lansare
Randament net	2.58%	2.58%	9.75%	73.19%
Randament brut	2.70%	3.47%	12.33%	104.20%
Randament Benchmark	1.64%	2.29%	6.64%	54.74%
Randament activ net	0.92%	0.28%	2.92%	11.92%
Randament activ brut	1.05%	1.15%	5.34%	31.97%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.14%	1.09%
Deviatia standard anualizata	3.93%	3.78%

Asimetria randamentelor lunare 1.16

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.77%	0.83%
Anualizata	2.68%	2.88%

Potential de crestere 0.45%
Rata potentialului de crestere 0.59

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.46	0.28
Valoare la risc (%)	2.64%	1.61%
Pierdere asteptata	3.01%	1.65%

Rata dobanzii fara risc - medie anuala 3.65%

Rata Sharpe lunara	Randament net	Randament brut
	0.34	0.51