

GENERALI Investment Unit Solution Armonie

Data raport: 30-lun-2015

Performanta	1 luna	De la 1 ianuarie	1 an	De la lansare
Randament net	-1.02%	1.56%	4.81%	71.47%
Randament brut	-0.92%	2.65%	7.27%	102.59%
Randament Benchmark	-0.51%	1.82%	3.41%	54.02%
Randament activ net	-0.52%	-0.26%	1.36%	11.33%
Randament activ brut	-0.42%	0.82%	3.73%	31.54%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.11%	1.06%
Deviatia standard anualizata	3.84%	3.69%

Asimetria randamentelor lunare 1.28

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.73%	0.83%
Anualizata	2.54%	2.88%

Potential de crestere 0.45%
Rata potentialului de crestere 0.62

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.44	0.23
Valoare la risc (%)	2.58%	1.36%
Pierdere asteptata	2.94%	1.54%

Rata dobanzii fara risc - medie anuala 3.42%

Rata Sharpe lunara	Randament net	Randament brut
	0.36	0.54