

GENERALI Investment Unit Solution Armonie

Data raport: 31-Ian-2015

Performanta	1 luna	De la 1 ianuarie	1 an	De la lansare
Randament net	-0.34%	-0.34%	6.80%	68.26%
Randament brut	0.19%	0.19%	9.64%	97.74%
Randament Benchmark	0.19%	0.19%	4.69%	51.55%
Randament activ net	-0.53%	-0.53%	2.02%	11.03%
Randament activ brut	0.01%	0.01%	4.73%	30.48%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.20%	1.16%
Deviatia standard anualizata	4.17%	4.02%

Asimetria randamentelor lunare 1.34

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.79%	0.91%
Anualizata	2.72%	3.15%

Potential de crestere 0.48%
Rata potentialului de crestere 0.61

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.47	0.27
Valoare la risc (%)	2.80%	1.61%
Pierdere asteptata	3.19%	1.65%

Rata dobanzii fara risc - medie anuala 3.97%

Rata Sharpe lunara	Randament net	Randament brut
	0.32	0.48