

GENERALI Investment Unit Solution Armonie

Data raport: 31-Mar-2015

Performanta	1 luna	De la 1 ianuarie	1 an	De la lansare
Randament net	-0.32%	0.00%	7.20%	68.84%
Randament brut	-0.22%	0.74%	10.05%	98.83%
Randament Benchmark	-0.17%	0.65%	5.20%	52.24%
Randament activ net	-0.15%	-0.64%	1.90%	10.90%
Randament activ brut	-0.05%	0.10%	4.60%	30.60%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.09%	1.05%
Deviatia standard anualizata	3.79%	3.64%

Asimetria randamentelor lunare 1.20

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.74%	0.81%
Anualizata	2.56%	2.80%

Potential de crestere 0.44%
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 (%)	2.55%	1.61%
Pierdere asteptata	2.91%	1.65%

Rata dobanzii fara risc - medie anuala 3.74%

Rata Sharpe lunara	Randament net	Randament brut
	0.28	0.46