

GENERALI Investment Unit Solution Armonie

Data raport: 31-May-2015

Performanta	1 luna	De la 1 ianuarie	1 an	De la lansare
Randament net	0.03%	2.61%	7.42%	73.24%
Randament brut	0.13%	3.61%	9.95%	104.48%
Randament Benchmark	0.04%	2.34%	5.28%	54.80%
Randament activ net	-0.01%	0.26%	2.04%	11.91%
Randament activ brut	0.09%	1.24%	4.44%	32.09%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.07%	1.02%
Deviatia standard anualizata	3.70%	3.53%

Asimetria randamentelor lunare 1.31

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.70%	0.80%
Anualizata	2.43%	2.79%

Potential de crestere 0.43%
Rata potentialului de crestere 0.62

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.43	0.20
Valoare la risc (%)	2.48%	1.16%
Pierdere asteptata	2.84%	1.54%

Rata dobanzii fara risc - medie anuala 3.54%

Rata Sharpe lunara	Randament net	Randament brut
	0.41	0.60