

GENERALI Investment Unit Solution Armonie

Data raport: 31-Dec-2014

Performanta	1 luna	De la 1 ianuarie	1 an	De la lansare
Randament net	1.84%	7.57%	7.57%	68.84%
Randament brut	1.95%	10.30%	10.30%	97.36%
Randament Benchmark	0.63%	4.17%	4.17%	51.27%
Randament activ net	1.20%	3.26%	3.26%	11.62%
Randament activ brut	1.31%	5.88%	5.88%	30.47%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.28%	1.24%
Deviatia standard anualizata	4.42%	4.30%

Asimetria randamentelor lunare 1.36

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.83%	0.97%
Anualizata	2.88%	3.36%

Potential de crestere 0.50%
Rata potentialului de crestere 0.61

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.50	0.27
Valoare la risc (%)	2.97%	1.61%
Pierdere asteptata	3.39%	1.65%

Rata dobanzii fara risc - medie anuala 4.11%

Rata Sharpe lunara	Randament net	Randament brut
	0.37	0.52