

GENerali Investment Unit Solution Armonie

Data raport: 31-Ian-14

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.38%	0.38%	10.03%	57.54%
Randament brut	0.80%	0.80%	12.59%	80.36%
Randament Benchmark	-0.30%	-0.30%	6.95%	44.77%
Randament activ net	0.68%	0.68%	2.87%	8.83%
Randament activ brut	1.11%	1.11%	5.27%	24.58%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.51%	1.50%
Deviatia standard anualizata	5.23%	5.19%

Asimetria randamentelor lunare 1.06

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.05%	1.08%
Anualizata	3.64%	3.75%

Potential de crestere 0.59%
Rata potentialului de crestere 0.56

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.55	0.40
Valoare la risc (%)	3.51%	2.53%
Pierdere asteptata	4.01%	2.88%

Rata dobanzii fara risc - medie anuala 5.47%

Rata Sharpe lunara	Randament net	Randament brut
	0.09	0.20