

GENerali Investment Unit Solution Armonie

Data raport: 30-Apr-14

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.20%	0.55%	11.08%	57.81%
Randament brut	0.62%	1.60%	13.98%	81.80%
Randament Benchmark	0.27%	-0.07%	7.84%	45.11%
Randament activ net	-0.07%	0.62%	3.00%	8.75%
Randament activ brut	0.35%	1.67%	5.69%	25.28%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.48%	1.47%
Deviatia standard anualizata	5.13%	5.09%

Asimetria randamentelor lunare 1.16

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.01%	1.09%
Anualizata	3.49%	3.76%

Potential de crestere 0.56%
Rata potentialului de crestere 0.56

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.54	0.40
Valoare la risc (%)	3.45%	2.53%
Pierdere asteptata	3.94%	2.88%

Rata dobanzii fara risc - medie anuala 5.10%

Rata Sharpe lunara	Randament net	Randament brut
	0.05	0.16