

GENerali Investment Unit Solution Armonie

Data raport: 30-lun-2014

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	1.44%	4.23%	12.48%	63.59%
Randament brut	1.55%	5.55%	15.41%	88.86%
Randament Benchmark	1.29%	2.57%	10.23%	48.94%
Randament activ net	0.15%	1.62%	2.05%	9.84%
Randament activ brut	0.26%	2.90%	4.70%	26.80%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.49%	1.47%
Deviatia standard anualizata	5.15%	5.10%

Asimetria randamentelor lunare 1.05

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.04%	1.06%
Anualizata	3.60%	3.68%

Potential de crestere 0.57%
Rata potentialului de crestere 0.55

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.57	0.41
Valoare la risc (%)	3.46%	2.53%
Pierdere asteptata	3.95%	2.88%

Rata dobanzii fara risc - medie anuala 4.88%

Rata Sharpe lunara	Randament net	Randament brut
	0.15	0.25