

GENerali Investment Unit Solution Armonie

Data raport: 31-Aug-2014

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.93%	4.79%	10.84%	64.47%
Randament brut	1.03%	6.73%	13.47%	90.97%
Randament Benchmark	0.88%	3.47%	8.39%	50.24%
Randament activ net	0.05%	1.28%	2.26%	9.47%
Randament activ brut	0.15%	3.15%	4.69%	27.11%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.35%	1.32%
Deviatia standard anualizata	4.67%	4.58%

Asimetria randamentelor lunare 1.23

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.90%	1.00%
Anualizata	3.13%	3.46%

Potential de crestere 0.52%
Rata potentialului de crestere 0.58

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.52	0.30
Valoare la risc (%)	3.13%	1.79%
Pierdere asteptata	3.58%	1.87%

Rata dobanzii fara risc - medie anuala 4.64%

Rata Sharpe lunara	Randament net	Randament brut
	0.26	0.39