

# GENerali Investment Unit Solution Armonie

Data raport: 31-Jul-12

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	1.36%	7.87%	4.44%	35.88%
Randament brut	1.46%	8.82%	6.05%	50.83%
Randament Benchmark	1.32%	4.42%	1.78%	26.82%
<b>Randament activ net</b>	<b>0.03%</b>	<b>3.31%</b>	<b>2.62%</b>	<b>7.15%</b>
<b>Randament activ brut</b>	<b>0.14%</b>	<b>4.21%</b>	<b>4.20%</b>	<b>18.93%</b>

**Scaderea maxima** -26.25%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	1.88%	1.88%
Deviatia standard anualizata	6.50%	6.51%

**Asimetria randamentelor lunare** 1.02

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.32%	1.33%
Anualizata	4.58%	4.62%

Potential de crestere 0.77%  
Rata potentialului de crestere 0.58

<b>Valoare la risc la o luna, 99% interval de incredere</b>	Metoda analitica	Metoda istorica
Valoare la risc	0.59	0.42
Valoare la risc (%)	4.37%	3.12%
Pierdere asteptata	4.98%	3.25%

Rata dobanzii fara risc - medie anuala 7.09%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.05	0.12