

# GENerali Investment Unit Solution Armonie

Data raport: 31-Aug-12

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	1.15%	9.11%	8.77%	37.44%
Randament brut	1.06%	9.97%	10.21%	52.43%
Randament Benchmark	1.42%	5.90%	5.91%	28.62%
<b>Randament activ net</b>	<b>-0.27%</b>	<b>3.03%</b>	<b>2.71%</b>	<b>6.86%</b>
<b>Randament activ brut</b>	<b>-0.35%</b>	<b>3.85%</b>	<b>4.06%</b>	<b>18.52%</b>

**Scaderea maxima** -26.25%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	1.81%	1.81%
Deviatia standard anualizata	6.26%	6.26%

**Asimetria randamentelor lunare** 0.99

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.28%	1.28%
Anualizata	4.43%	4.42%

Potential de crestere 0.74%  
Rata potentialului de crestere 0.57

<b>Valoare la risc la o luna, 99% interval de incredere</b>	Metoda analitica	Metoda istorica
Valoare la risc	0.58	0.43
Valoare la risc (%)	4.20%	3.12%
Pierdere asteptata	4.80%	3.25%

Rata dobanzii fara risc - medie anuala 6.95%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.01	0.08