

# GENerali Investment Unit Solution Armonie

Data raport: 31-Dec-13

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.81%	11.43%	11.43%	56.95%
Randament brut	0.92%	13.67%	13.67%	78.93%
Randament Benchmark	0.97%	9.33%	9.33%	45.21%
<b>Randament activ net</b>	<b>-0.15%</b>	<b>1.92%</b>	<b>1.92%</b>	<b>8.09%</b>
<b>Randament activ brut</b>	<b>-0.05%</b>	<b>3.96%</b>	<b>3.96%</b>	<b>23.22%</b>

**Scaderea maxima** -26.25%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	1.52%	1.51%
Deviatia standard anualizata	5.27%	5.23%

**Asimetria randamentelor lunare** 1.01

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.07%	1.08%
Anualizata	3.71%	3.74%

Potential de crestere 0.60%  
Rata potentialului de crestere 0.56

<b>Valoare la risc la o luna, 99% interval de incredere</b>	Metoda analitica	Metoda istorica
Valoare la risc	0.56	0.40
Valoare la risc (%)	3.54%	2.53%
Pierdere asteptata	4.04%	2.88%

Rata dobanzii fara risc - medie anuala 5.58%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.11	0.21