

# GENerali Investment Unit Solution Armonie

Data raport: 28-Feb-14

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	0.43%	0.81%	9.72%	58.22%
Randament brut	0.53%	1.33%	12.27%	81.32%
Randament Benchmark	0.41%	0.10%	6.40%	45.36%
<b>Randament activ net</b>	<b>0.02%</b>	<b>0.70%</b>	<b>3.13%</b>	<b>8.85%</b>
<b>Randament activ brut</b>	<b>0.12%</b>	<b>1.23%</b>	<b>5.52%</b>	<b>24.74%</b>

**Scaderea maxima** -26.25%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	1.51%	1.49%
Deviatia standard anualizata	5.21%	5.17%

**Asimetria randamentelor lunare** 1.10

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.04%	1.09%
Anualizata	3.60%	3.78%

Potential de crestere 0.58%  
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	0.55	0.40
Valoare la risc (%)	3.50%	2.53%
Pierdere asteptata	4.00%	2.88%

Rata dobanzii fara risc - medie anuala 4.72%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.12	0.22