

# GENerali Investment Unit Solution Armonie

Data raport: 31-Mar-14

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-0.46%	0.35%	9.15%	57.49%
Randament brut	-0.35%	0.98%	11.66%	80.68%
Randament Benchmark	-0.44%	-0.34%	5.79%	44.72%
<b>Randament activ net</b>	<b>-0.01%</b>	<b>0.69%</b>	<b>3.18%</b>	<b>8.83%</b>
<b>Randament activ brut</b>	<b>0.09%</b>	<b>1.32%</b>	<b>5.55%</b>	<b>24.85%</b>

**Scaderea maxima** -26.25%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	1.48%	1.47%
Deviatia standard anualizata	5.14%	5.10%

**Asimetria randamentelor lunare** 1.17

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.01%	1.09%
Anualizata	3.49%	3.77%

Potential de crestere 0.56%

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	0.54	0.40
Valoare la risc (%)	3.45%	2.53%
Pierdere asteptata	3.94%	2.88%

Rata dobanzii fara risc - medie anuala 4.58%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.08	0.18