

# GENerali Investment Unit Solution Armonie

Data raport: 31-Iul-2014

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	-0.38%	3.83%	12.23%	62.96%
Randament brut	0.09%	5.64%	14.89%	89.02%
Randament Benchmark	0.00%	2.56%	9.56%	48.93%
<b>Randament activ net</b>	<b>-0.38%</b>	<b>1.23%</b>	<b>2.43%</b>	<b>9.42%</b>
<b>Randament activ brut</b>	<b>0.09%</b>	<b>3.00%</b>	<b>4.87%</b>	<b>26.92%</b>

**Scaderea maxima** -26.25%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	1.48%	1.46%
Deviatia standard anualizata	5.12%	5.05%

**Asimetria randamentelor lunare** 1.05

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.03%	1.06%
Anualizata	3.58%	3.66%

Potential de crestere 0.57%  
Rata potentialului de crestere 0.55

<b>Valoare la risc la o luna, 99% interval de incredere</b>	Metoda analitica	Metoda istorica
Valoare la risc	0.56	0.41
Valoare la risc (%)	3.44%	2.53%
Pierdere asteptata	3.93%	2.88%

Rata dobanzii fara risc - medie anuala 4.77%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.16	0.28