

# GENerali Investment Unit Solution Armonie

Data raport: 30-Sep-2014

<b>Performanta</b>	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	1.21%	6.06%	10.69%	66.46%
Randament brut	1.31%	8.13%	13.31%	93.47%
Randament Benchmark	0.48%	3.97%	7.53%	50.97%
<b>Randament activ net</b>	<b>0.72%</b>	<b>2.01%</b>	<b>2.94%</b>	<b>10.26%</b>
<b>Randament activ brut</b>	<b>0.82%</b>	<b>4.00%</b>	<b>5.38%</b>	<b>28.16%</b>

**Scaderea maxima** -26.25%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	1.27%	1.24%
Deviatia standard anualizata	4.41%	4.30%

**Asimetria randamentelor lunare** 1.3

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.84%	0.96%
Anualizata	2.90%	3.31%

Potential de crestere 0.49%  
Rata potentialului de crestere 0.59

<b>Valoare la risc la o luna, 99% interval de incredere</b>	Metoda analitica	Metoda istorica
Valoare la risc	0.49	0.27
Valoare la risc (%)	2.96%	1.61%
Pierdere asteptata	3.38%	1.65%

Rata dobanzii fara risc - medie anuala 4.52%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.35	0.49