

# GENERALI Investment Unit Solution Armonie

Data raport: 31-Oct-2014

<b>Performanta</b>	1 luna	De la 1 ianuarie	1 an	De la lansare
Randament net	-0.41%	5.62%	10.01%	65.77%
Randament brut	-0.05%	8.08%	12.80%	93.38%
Randament Benchmark	-0.37%	3.58%	6.72%	50.41%
<b>Randament activ net</b>	<b>-0.04%</b>	<b>1.97%</b>	<b>3.08%</b>	<b>10.22%</b>
<b>Randament activ brut</b>	<b>0.32%</b>	<b>4.34%</b>	<b>5.70%</b>	<b>28.57%</b>

**Scaderea maxima** -26.25%

<b>Indicatori de risc</b>	Randament net	Randament brut
Deviatia standard lunara	1.28%	1.25%
Deviatia standard anualizata	4.45%	4.33%

**Asimetria randamentelor lunare** 1.38

<b>Semi-Deviatia standard</b>	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	0.83%	0.98%
Anualizata	2.89%	3.39%

Potential de crestere 0.50%  
Rata potentialului de crestere 0.60

<b>Valoare la risc la o luna, 99% interval de incredere</b>	Metoda analitica	Metoda istorica
Valoare la risc	0.50	0.27
Valoare la risc (%)	2.99%	1.61%
Pierdere asteptata	3.41%	1.65%

Rata dobanzii fara risc - medie anuala 4.44%

<b>Rata Sharpe lunara</b>	Randament net	Randament brut
	0.32	0.46