

Analisi Quantitativa Dal 01/01/2018 Al 30/04/2018 - Giornaliero Frequenza - Allineato al Data di Inizio

Nome:	Perf.	Sharpe	Deviazione Standard	VaR	Categoria
FTSE Mib	10.32%	0.10	0.85	-1.36%	Italy
France Cac 40	4.55%	0.05	0.72	-1.24%	France
NASDAQ Composite	2.36%	0.02	1.11	-2.30%	USA
Japan NIKKEI 225	1.92%	0.02	1.00	-1.76%	Japan
MSCI EMU	1.78%	0.02	0.71	-1.23%	Others
MSCI China	1.76%	0.01	1.17	-1.76%	China
Fid. Ob.Euro Gov. M/L T	1.45%	0.02	0.35	-0.61%	Italy
Fid. Ob.Euro Gov. BT	0.86%	0.01	0.35	-0.59%	Italy
MSCI Emerging Markets	0.59%	0.00	0.78	-1.44%	Others
JPMorgan Global (EUR)	0.31%	-0.01	0.22	-0.37%	Others
GERMANY EB.REXX GOV GERM5.5-10.5	-0.28%	-0.02	0.37	-0.63%	Germany
FTSE 100 Share Index	-0.47%	-0.01	0.70	-1.13%	UK
MSCI AC Europe	-0.54%	-0.01	0.68	-1.22%	Europe
MSCI AC World	-0.64%	-0.01	0.69	-1.22%	Others
S&P 500	-0.96%	-0.01	0.99	-2.10%	USA
Germany Dax(TR)	-1.77%	-0.02	0.82	-1.36%	Germany
ML Gbl EM Sov & Credit Plus(EUR)	--	--	--	--	Others
ML Gbl HiYld Index (EUR)	--	--	--	--	Others
ML Italian Govt 1-3 YRS(EUR)	--	--	--	--	Others
ML Italian Govt 5-10 YRS(EUR)	--	--	--	--	Others
ML US Corp & Govt 3-5 YRS(EUR)	--	--	--	--	Others
ML US Treasuries 5-10 YRS(EUR)	--	--	--	--	Others

Showing 1 to 22 of 22 entries

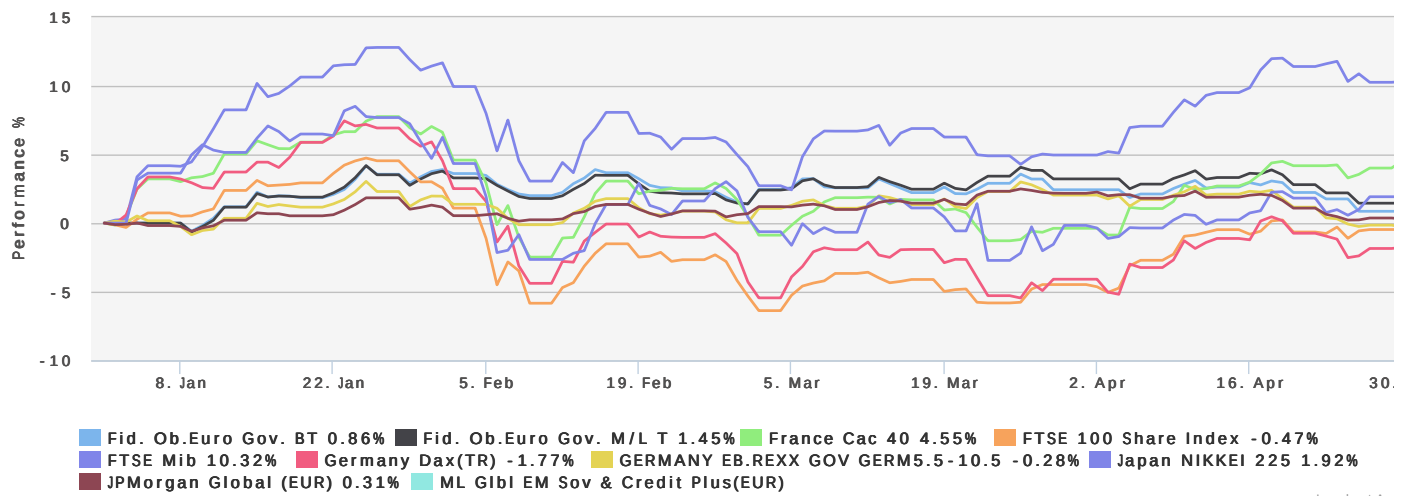
 Performance and volatility measures are based on daily observations.
 Presented by: Longboat Analytics

Warning:
Past performance is not a reliable guide to future performance.
The value of your investment may go down as well as up.
These products may be affected by changes in currency exchange rates.

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 Figures Based on: [Nav to Nav](#) [Gross income](#) [USD](#)

Grafico lineare delle Performance

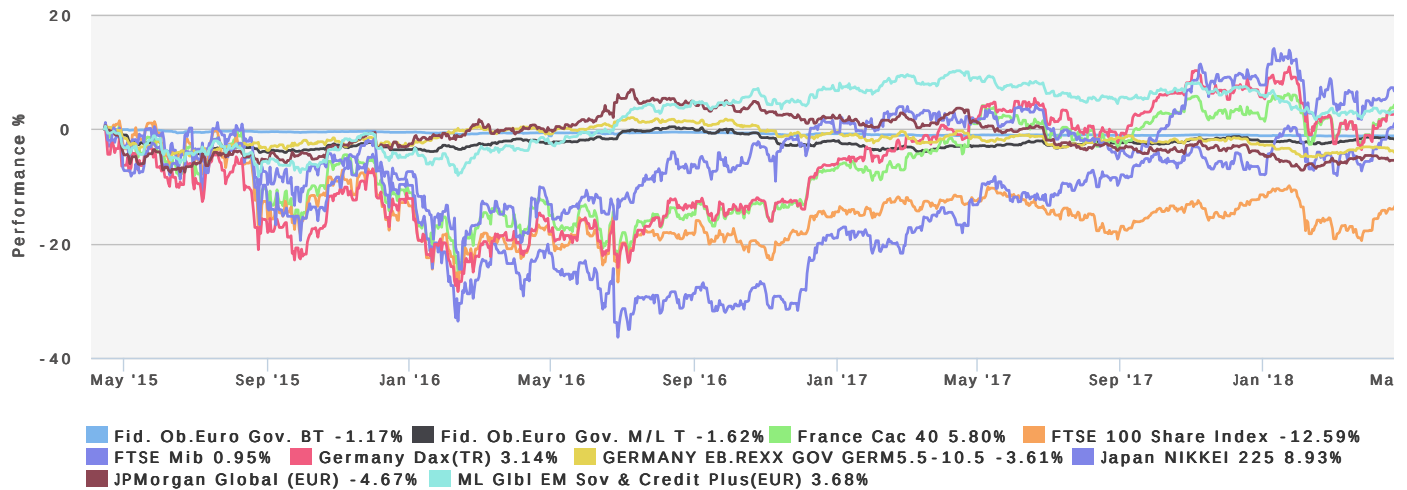
Dal 01/01/2018 al 30/04/2018



Figures Based on: [Nav to Nav](#) [Gross income](#) [USD](#)

Grafico lineare delle Performance

Dal 14/04/2015 al 30/04/2018



Figures Based on: [Nav to Nav](#) [Gross income](#) [EUR](#)

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