

Analisi Quantitativa Dal 01/01/2018 Al 28/05/2018 - Giornaliero Frequenza - Allineato al Data di Inizio

Nome:	Perf.	Sharpe	Deviazione Standard	VaR	Categoria
NASDAQ Composite	7.68%	0.07	1.03	-1.93%	USA
MSCI China	4.01%	0.05	1.09	-1.71%	China
S&P 500	1.78%	0.04	0.92	-1.64%	USA
Japan NIKKEI 225	1.73%	0.04	0.92	-1.46%	Japan
France Cac 40	0.35%	0.04	0.69	-1.18%	France
MSCI AC World	-0.06%	0.03	0.64	-1.16%	Others
PTF Bilanciato (50-50) con indici	-0.56%	0.01	0.68	-1.24%	Model Portfolio
FTSE 100 Share Index	-0.76%	0.02	0.69	-1.17%	UK
JPMorgan Global (EUR)	-1.26%	0.05	0.23	-0.41%	Others
MSCI Emerging Markets	-1.77%	0.01	0.74	-1.42%	Others
GERMANY EB.REXX GOV GERM5.5-10.5	-2.59%	0.01	0.37	-0.70%	Germany
MSCI EMU	-2.63%	0.01	0.69	-1.19%	Others
Fid. Ob.Euro Gov. M/L T	-2.77%	0.00	0.37	-0.68%	Italy
Fid. Ob.Euro Gov. BT	-2.82%	0.00	0.36	-0.62%	Italy
FTSE Mib	-2.95%	0.00	0.93	-1.75%	Italy
MSCI AC Europe	-3.35%	0.00	0.66	-1.17%	Europe
Germany Dax(TR)	-3.63%	0.00	0.79	-1.35%	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 23 of 23 entries

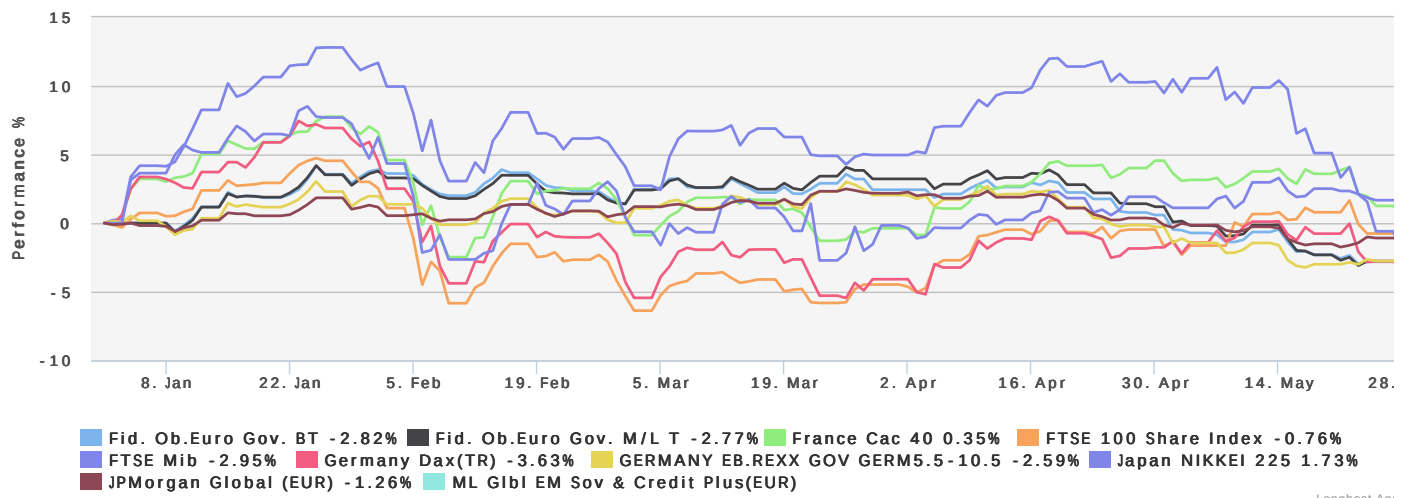
 Performance and volatility measures are based on daily observations.
 Presented by: Longboat Analytics

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 28/05/2018



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