

Analisi Quantitativa Dal 01/01/2018 Al 25/05/2018 - Giornaliero Frequenza - Allineato al Data di Inizio

Nome:	Perf.	Sharpe	Deviazione Standard	VaR	Categoria
NASDAQ Composite	10.95%	0.08	1.08	-2.16%	USA
MSCI China	6.74%	0.05	1.11	-1.95%	China
S&P 500	4.88%	0.04	0.97	-1.78%	USA
Japan NIKKEI 225	4.75%	0.04	0.94	-1.64%	Japan
France Cac 40	4.33%	0.05	0.68	-1.37%	France
MSCI AC World	3.13%	0.04	0.68	-1.41%	Others
PTF Bilanciato (50-50) con indici	2.62%	0.05	0.42	-0.90%	Model Portfolio
FTSE Mib	2.42%	0.03	0.85	-1.52%	Italy
JPMorgan Global (EUR)	1.91%	0.07	0.24	-0.38%	Others
ML US Corp & Govt 3-5 YRS(EUR)	1.88%	0.05	0.36	-0.66%	Others
ML Gbl HiYld Index (EUR)	1.77%	0.05	0.30	-0.56%	Others
FTSE 100 Share Index	1.65%	0.02	0.70	-1.15%	UK
MSCI EMU	1.28%	0.02	0.68	-1.25%	Others
MSCI Emerging Markets	1.17%	0.02	0.75	-1.43%	Others
ML US Treasuries 5-10 YRS(EUR)	0.73%	0.02	0.39	-0.59%	Others
GERMANY EB.REXX GOV GERM5.5-10.5	0.18%	0.03	0.16	-0.29%	Germany
Germany Dax(TR)	0.16%	0.01	0.82	-1.57%	Germany
MSCI AC Europe	0.14%	0.01	0.65	-1.23%	Europe
Fid. Ob.Euro Gov. M/L T	-0.41%	0.00	0.09	-0.17%	Italy
Fid. Ob.Euro Gov. BT	-0.46%	0.00	0.02	-0.03%	Italy
ML Gbl EM Sov & Credit Plus(EUR)	-0.55%	0.00	0.27	-0.49%	Others
ML Italian Govt 1-3 YRS(EUR)	-0.93%	-0.06	0.06	-0.06%	Others
ML Italian Govt 5-10 YRS(EUR)	-2.07%	-0.05	0.23	-0.38%	Others

Showing 1 to 23 of 23 entries

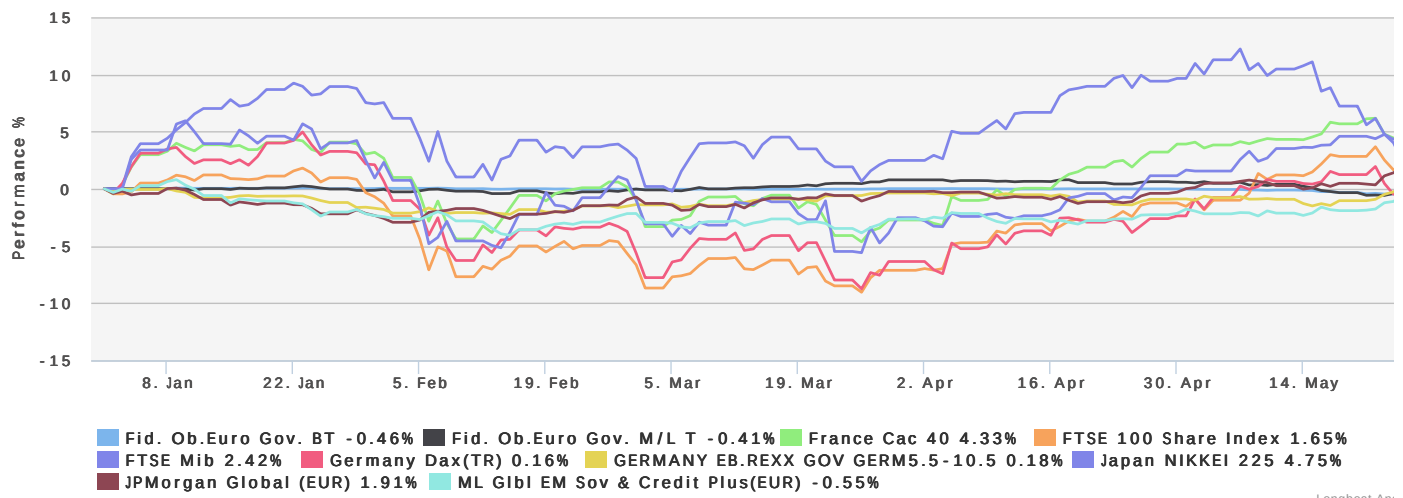
 Performance and volatility measures are based on daily observations.
 Presented by: Longboat Analytics

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](#) [EUR](#)

Grafico lineare delle Performance

Dal 01/01/2018 al 25/05/2018



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

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