

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	9.65%	0.10	0.82	-1.29%	Italy
France Cac 40	3.91%	0.05	0.73	-1.39%	France
ML Italian Govt 5-10 YRS(EUR)	2.35%	0.13	0.17	-0.28%	Others
NASDAQ Composite	1.74%	0.02	1.14	-2.55%	USA
MSCI EMU	1.15%	0.02	0.72	-1.26%	Others
Japan NIKKEI 225	1.14%	0.02	1.01	-1.68%	Japan
MSCI China	1.14%	0.02	1.18	-2.23%	China
Fid. Ob.Euro Gov. M/L T	0.57%	0.09	0.08	-0.12%	Italy
ML Italian Govt 1-3 YRS(EUR)	0.31%	0.21	0.02	-0.04%	Others
Fid. Ob.Euro Gov. BT	-0.01%	0.17	0.01	-0.02%	Italy
MSCI Emerging Markets	-0.02%	0.01	0.79	-1.56%	Others
JPMorgan Global (EUR)	-0.30%	0.00	0.23	-0.42%	Others
ML Gbl HiYld Index (EUR)	-0.78%	-0.01	0.31	-0.57%	Others
GERMANY EB.REXX GOV GERM5.5-10.5	-0.89%	-0.03	0.15	-0.30%	Germany
MSCI AC Europe	-1.15%	-0.01	0.69	-1.37%	Europe
FTSE 100 Share Index	-1.24%	-0.01	0.71	-1.17%	UK
MSCI AC World	-1.25%	-0.01	0.72	-1.47%	Others
S&P 500	-1.56%	-0.01	1.03	-1.91%	USA
ML US Corp & Govt 3-5 YRS(EUR)	-1.97%	-0.04	0.36	-0.72%	Others
ML Gbl EM Sov & Credit Plus(EUR)	-2.15%	-0.06	0.27	-0.52%	Others
Germany Dax(TR)	-2.37%	-0.02	0.85	-1.68%	Germany
ML US Treasuries 5-10 YRS(EUR)	-3.11%	-0.06	0.39	-0.76%	Others

Showing 1 to 22 of 22 entries

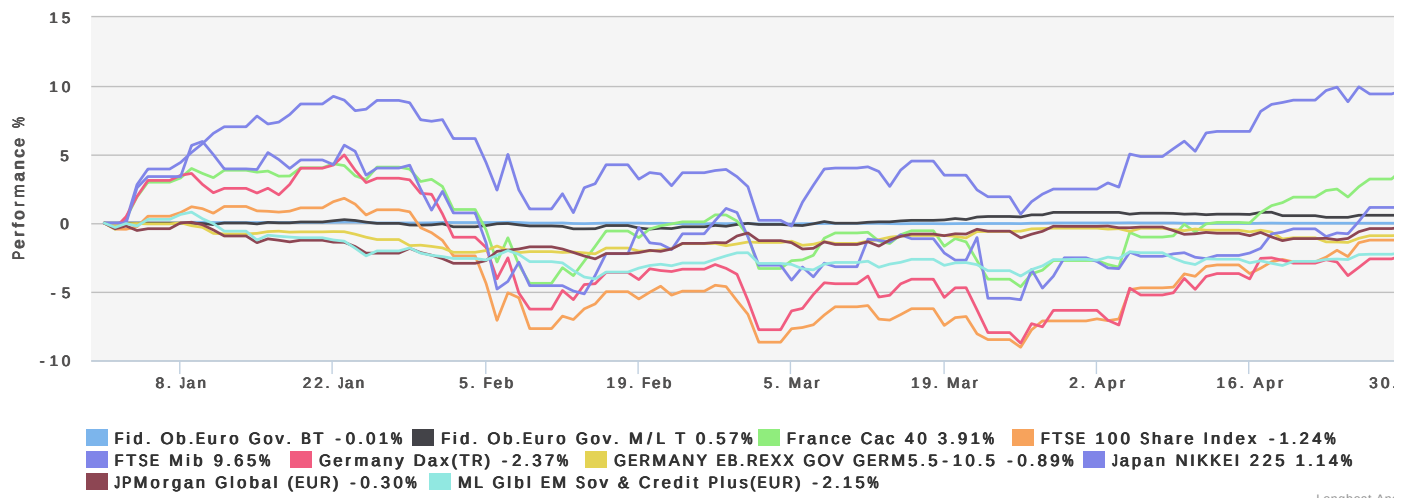
 Performance and volatility measures are based on daily observations.
 Presented by: Longboat Analytics

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](#) [EUR](#)

Grafico lineare delle Performance

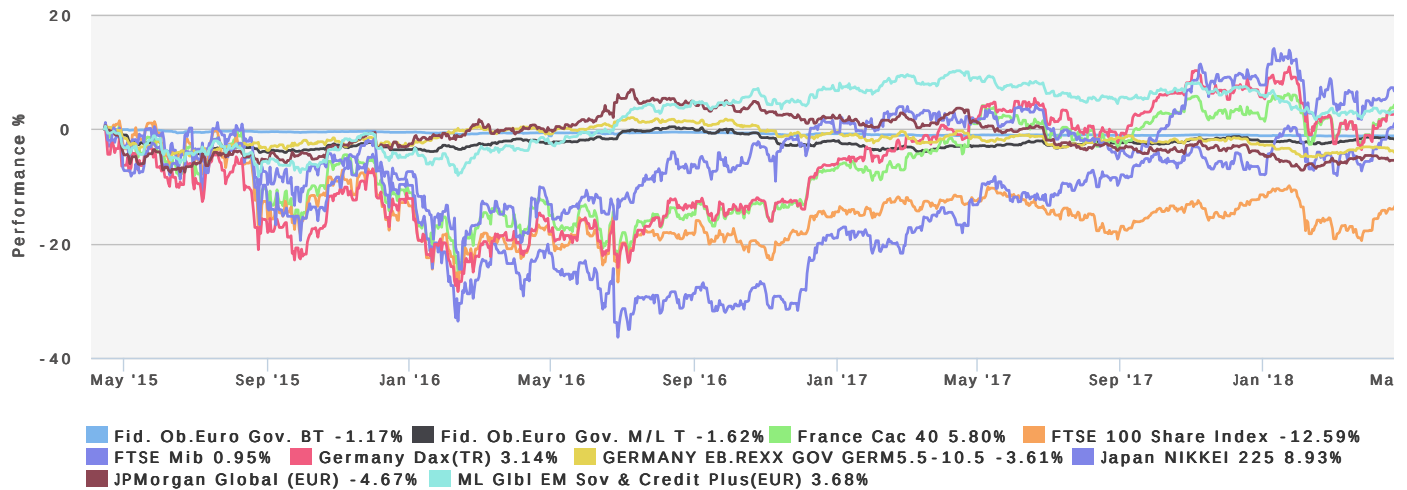
Dal 01/01/2018 al 30/04/2018



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

Grafico lineare delle Performance

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



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

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

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