

Analisi Quantitativa Dal 14/04/2015 Al 30/04/2018 - Giornaliero Frequenza - Allineato al Data di Inizio

Nome:	Perf.	Sharpe	Deviazione Standard	VaR	Categoria
NASDAQ Composite	41.97%	0.03	0.81	-1.27%	USA
S&P 500	26.35%	0.02	0.69	-1.10%	USA
Japan NIKKEI 225	23.26%	0.01	0.97	-1.45%	Japan
France Cac 40	19.52%	0.01	0.96	-1.42%	France
MSCI AC World	16.87%	0.01	0.59	-0.95%	Others
Germany Dax(TR)	16.53%	0.01	0.97	-1.59%	Germany
FTSE Mib	14.05%	0.01	1.25	-1.84%	Italy
MSCI EMU	13.10%	0.01	0.93	-1.40%	Others
MSCI Emerging Markets	12.31%	0.00	0.78	-1.35%	Others
Fid. Ob.Euro Gov. BT	11.94%	0.00	0.48	-0.76%	Italy
Fid. Ob.Euro Gov. M/L T	11.44%	0.00	0.48	-0.75%	Italy
MSCI China	10.38%	0.00	1.05	-1.75%	China
GERMANY EB.REXX GOV GERM5.5-10.5	8.90%	0.00	0.50	-0.80%	Germany
JPMorgan Global (EUR)	7.70%	-0.01	0.31	-0.53%	Others
MSCI AC Europe	4.83%	0.00	0.85	-1.31%	Europe
FTSE 100 Share Index	-1.09%	-0.01	0.95	-1.33%	UK
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

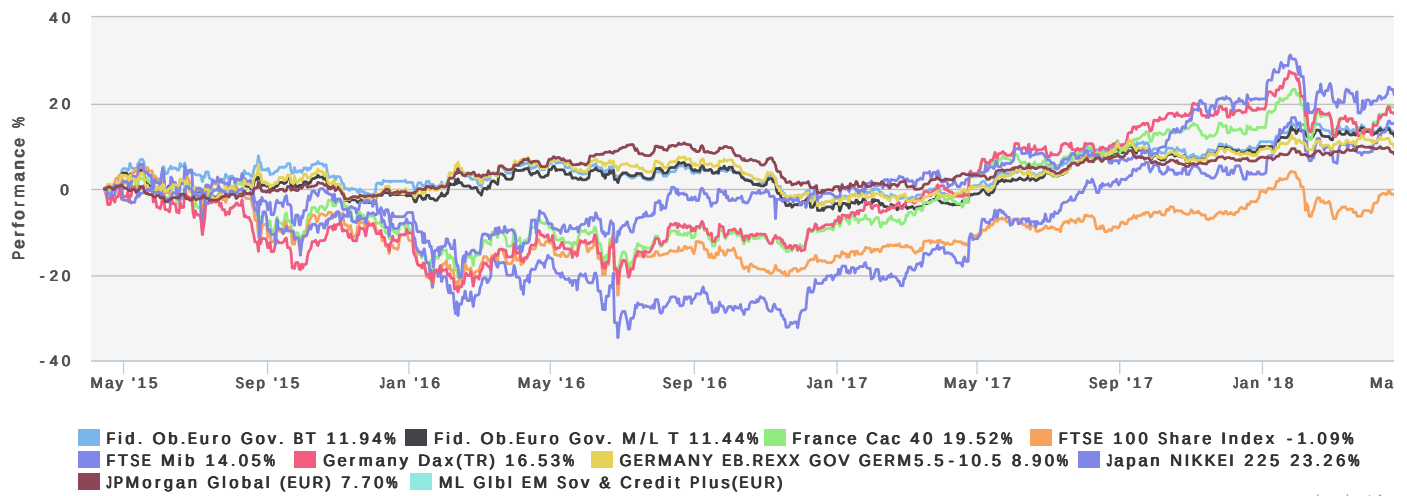
 Performance and volatility measures are based on daily observations.
 Presented by: Longboat Analytics

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.

Copyright: © Compliance Solutions Strategies 2018 . All Rights Reserved.
 Copyright Morgan Stanley & Co. Incorporated. All rights reserved. Unpublished. PROPRIETARY TO MORGAN STANLEY & CO. INCORPORATED.
 J.P. Morgan bond indices provided by J.P. Morgan Securities Inc. All rights reserved.
 FTSE indices are copyright FTSE International Limited. All rights reserved.
 Merrill Lynch indices are copyright Merrill Lynch. All rights reserved.
 Figures Based on: [Nav to Nav](#) [Gross income](#) [USD](#)

Grafico lineare delle Performance

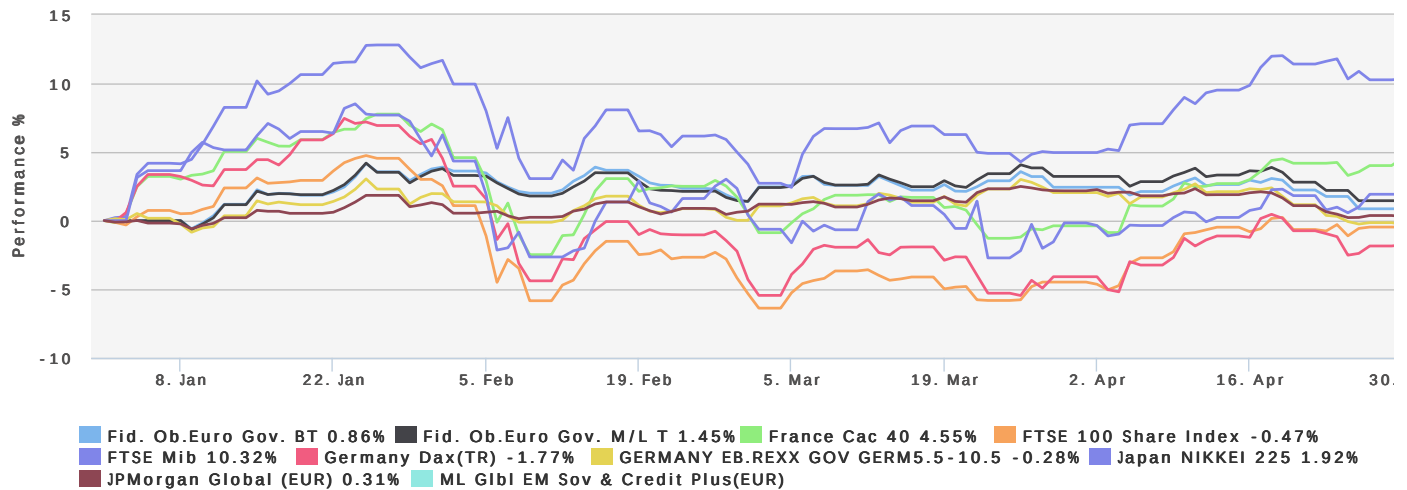
Dal 14/04/2015 al 30/04/2018



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

Grafico lineare delle Performance

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



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

Performance 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.

Copyright: © Compliance Solutions Strategies 2018 . All Rights Reserved.
Copyright Morgan Stanley & Co. Incorporated. All rights reserved. Unpublished. PROPRIETARY TO MORGAN STANLEY & CO. INCORPORATED.
J.P. Morgan bond indices provided by J.P. Morgan Securities Inc. All rights reserved.
FTSE indices are copyright FTSE International Limited. All rights reserved.
Merrill Lynch indices are copyright Merrill Lynch. All rights reserved.