

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	25.67%	0.03	0.99	-1.65%	USA
S&P 500	11.84%	0.02	0.88	-1.47%	USA
Japan NIKKEI 225	8.93%	0.01	1.04	-1.63%	Japan
ML Italian Govt 5-10 YRS(EUR)	6.07%	0.03	0.24	-0.42%	Others
France Cac 40	5.80%	0.01	0.97	-1.59%	France
ML Gbl HiYld Index (EUR)	5.38%	0.02	0.44	-0.72%	Others
ML Gbl EM Sov & Credit Plus(EUR)	3.68%	0.02	0.35	-0.56%	Others
MSCI AC World	3.45%	0.01	0.75	-1.23%	Others
Germany Dax(TR)	3.14%	0.01	0.99	-1.69%	Germany
ML Italian Govt 1-3 YRS(EUR)	1.64%	0.09	0.04	-0.05%	Others
FTSE Mib	0.95%	0.01	1.25	-2.06%	Italy
MSCI EMU	0.11%	0.01	0.93	-1.56%	Others
MSCI Emerging Markets	-0.58%	0.01	0.90	-1.51%	Others
Fid. Ob.Euro Gov. BT	-1.17%	0.02	0.03	-0.04%	Italy
Fid. Ob.Euro Gov. M/L T	-1.62%	0.00	0.13	-0.22%	Italy
MSCI China	-2.29%	0.01	1.19	-1.92%	China
GERMANY EB.REXX GOV GERM5.5-10.5	-3.61%	-0.01	0.21	-0.37%	Germany
JPMorgan Global (EUR)	-4.67%	-0.01	0.33	-0.52%	Others
MSCI AC Europe	-7.21%	0.00	0.88	-1.46%	Europe
ML US Corp & Govt 3-5 YRS(EUR)	-9.52%	-0.01	0.47	-0.76%	Others
ML US Treasuries 5-10 YRS(EUR)	-11.47%	-0.02	0.49	-0.77%	Others
FTSE 100 Share Index	-12.59%	-0.01	0.99	-1.52%	UK

Showing 1 to 22 of 22 entries

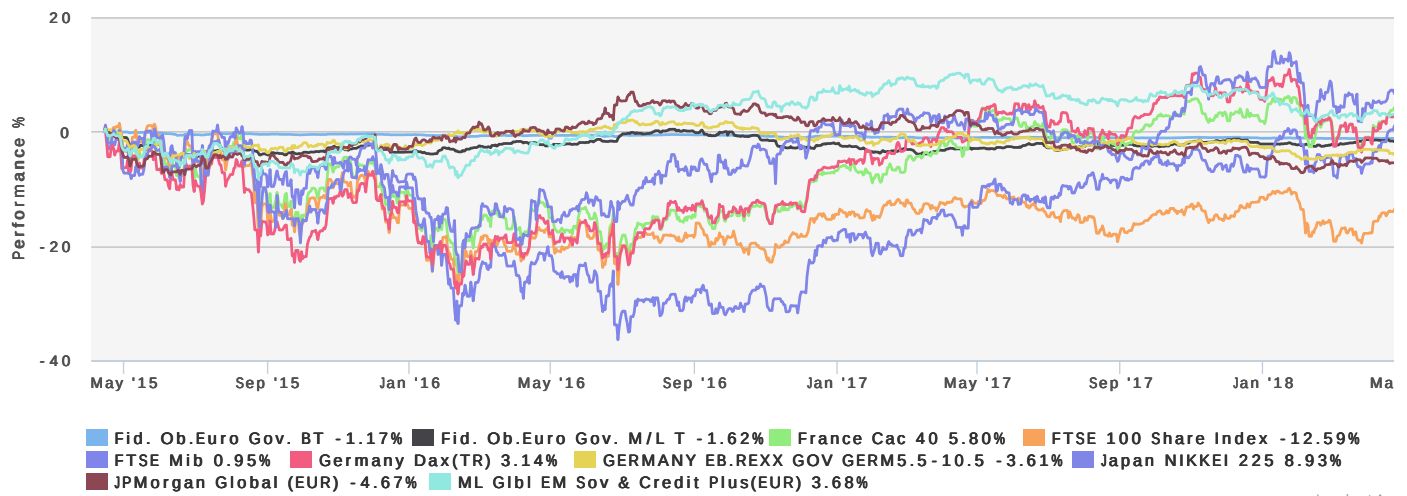
 Performance and volatility measures are based on daily observations.
 Presented by: Longboat Analytics

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

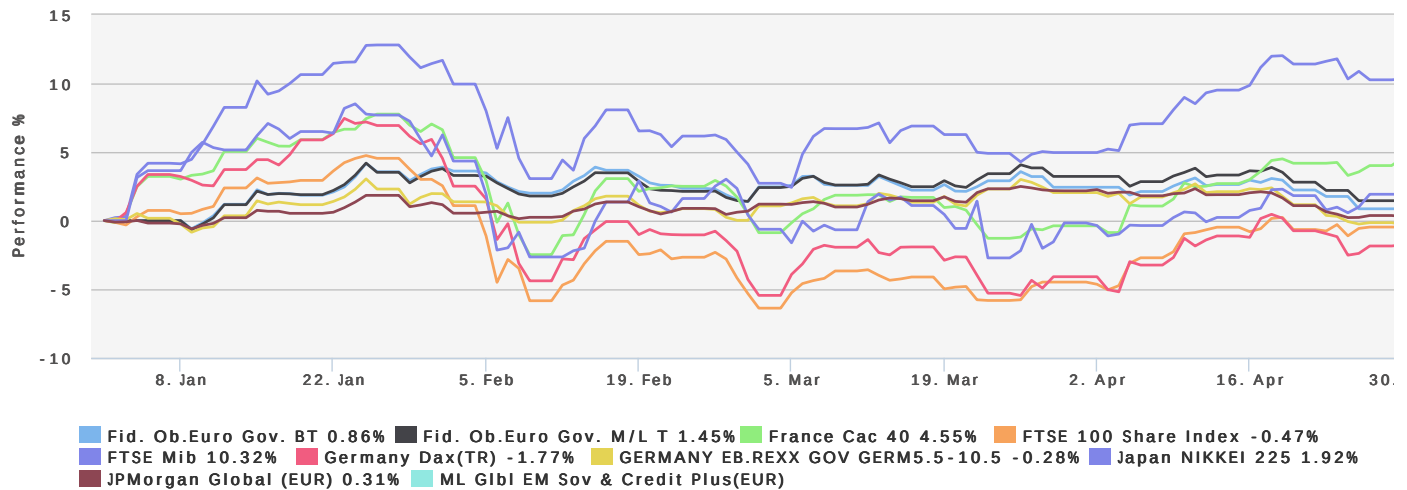
Dal 14/04/2015 al 30/04/2018



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](#) [USD](#)

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Presented by: Longboat Analytics

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