

Analisi Quantitativa Dal 26/01/2018 Al 25/05/2018 - Giornaliero Frequenza - Allineato al Data di Inizio

Nome:	Perf.	Sharpe	Deviazione Standard	VaR	Categoria
ML US Corp & Govt 3-5 YRS(EUR)	6.24%	0.16	0.34	-0.57%	Others
ML US Treasuries 5-10 YRS(EUR)	5.83%	0.14	0.37	-0.57%	Others
NASDAQ Composite	5.66%	0.05	1.13	-2.55%	USA
JPMorgan Global (EUR)	4.19%	0.17	0.23	-0.32%	Others
ML Gbl HiYld Index (EUR)	3.69%	0.12	0.28	-0.47%	Others
ML Gbl EM Sov & Credit Plus(EUR)	1.51%	0.06	0.25	-0.45%	Others
GERMANY EB.REXX GOV GERM5.5-10.5	1.40%	0.09	0.17	-0.30%	Germany
PTF Bilanciato (50-50) con indici	1.40%	0.04	0.44	-0.93%	Model Portfolio
S&P 500	1.06%	0.02	1.02	-1.91%	USA
Japan NIKKEI 225	0.71%	0.01	0.94	-1.68%	Japan
FTSE 100 Share Index	0.67%	0.02	0.75	-1.17%	UK
France Cac 40	0.24%	0.01	0.71	-1.39%	France
Fid. Ob.Euro Gov. M/L T	-0.39%	0.00	0.09	-0.18%	Italy
MSCI AC World	-0.46%	0.00	0.71	-1.47%	Others
Fid. Ob.Euro Gov. BT	-0.47%	-0.04	0.02	-0.04%	Italy
ML Italian Govt 1-3 YRS(EUR)	-1.03%	-0.09	0.06	-0.06%	Others
ML Italian Govt 5-10 YRS(EUR)	-2.23%	-0.07	0.23	-0.40%	Others
MSCI EMU	-2.77%	-0.03	0.71	-1.26%	Others
MSCI AC Europe	-2.80%	-0.03	0.69	-1.37%	Europe
Germany Dax(TR)	-3.01%	-0.02	0.85	-1.68%	Germany
MSCI China	-3.47%	-0.02	1.08	-2.23%	China
MSCI Emerging Markets	-4.75%	-0.05	0.76	-1.56%	Others
FTSE Mib	-5.99%	-0.05	0.88	-1.55%	Italy

Showing 1 to 23 of 23 entries

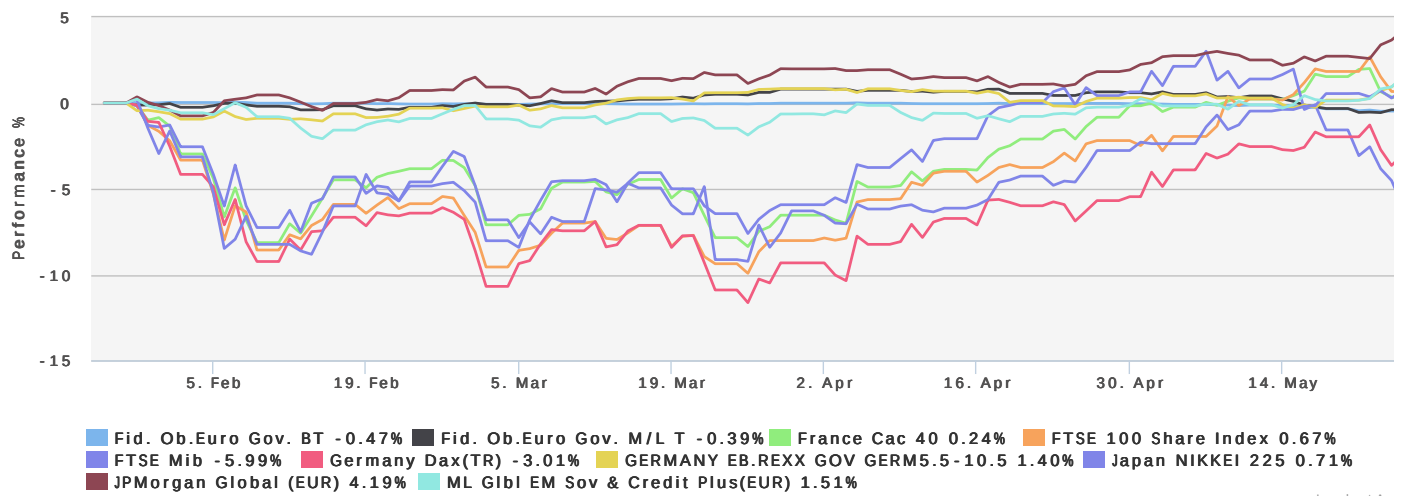
 Performance and volatility measures are based on daily observations.
 Presented by: Longboat Analytics

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

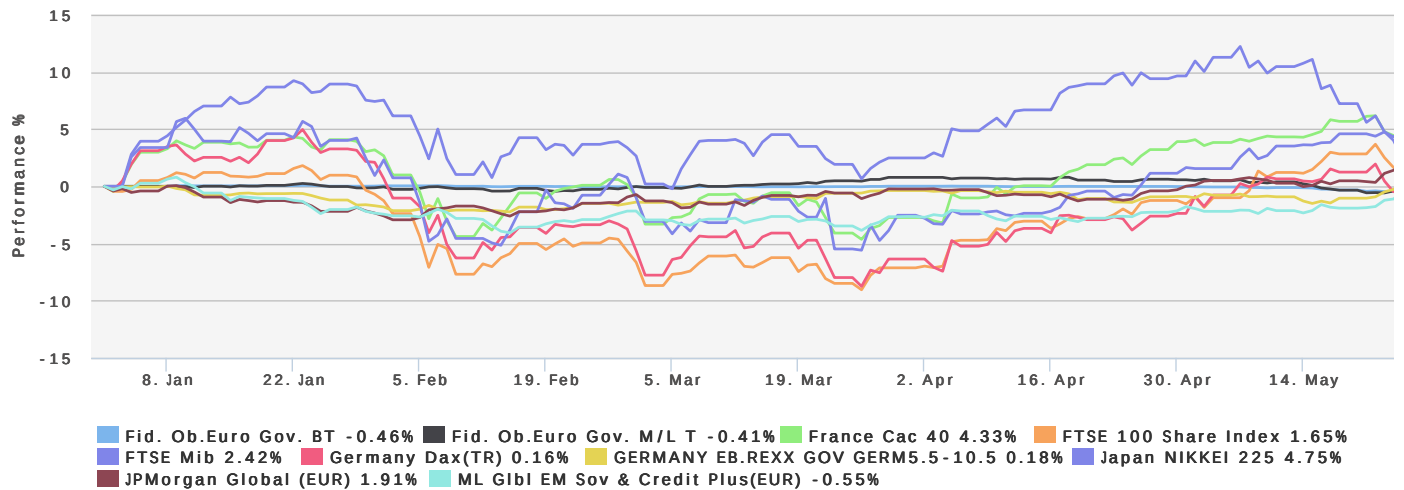
Dal 26/01/2018 al 25/05/2018



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

Grafico lineare delle Performance

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



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

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