

Analisi Quantitativa Dal 26/01/2018 Al 30/04/2018 - Giornaliero Frequenza - Allineato al Data di Inizio

Nome:	Perf.	Sharpe	Deviazione Standard	VaR	Categoria
ML US Corp & Govt 3-5 YRS(EUR)	2.21%	0.08	0.34	-0.60%	Others
ML Italian Govt 5-10 YRS(EUR)	2.18%	0.16	0.16	-0.27%	Others
JPMorgan Global (EUR)	1.93%	0.10	0.22	-0.33%	Others
ML US Treasuries 5-10 YRS(EUR)	1.80%	0.06	0.36	-0.57%	Others
ML Gbl HiYld Index (EUR)	1.10%	0.05	0.30	-0.53%	Others
FTSE Mib	0.65%	0.01	0.86	-1.35%	Italy
Fid. Ob.Euro Gov. M/L T	0.60%	0.10	0.08	-0.12%	Italy
GERMANY EB.REXX GOV GERM5.5-10.5	0.32%	0.03	0.15	-0.30%	Germany
ML Italian Govt 1-3 YRS(EUR)	0.20%	0.19	0.02	-0.04%	Others
Fid. Ob.Euro Gov. BT	-0.02%	0.14	0.01	-0.02%	Italy
ML Gbl EM Sov & Credit Plus(EUR)	-0.12%	0.00	0.25	-0.46%	Others
France Cac 40	-0.16%	0.00	0.77	-1.43%	France
FTSE 100 Share Index	-2.19%	-0.02	0.78	-1.32%	UK
Japan NIKKEI 225	-2.77%	-0.02	1.04	-1.75%	Japan
MSCI EMU	-2.89%	-0.03	0.77	-1.37%	Others
NASDAQ Composite	-3.12%	-0.02	1.22	-2.64%	USA
MSCI AC Europe	-4.05%	-0.05	0.75	-1.49%	Europe
MSCI AC World	-4.69%	-0.06	0.77	-1.51%	Others
S&P 500	-5.14%	-0.04	1.11	-2.37%	USA
Germany Dax(TR)	-5.46%	-0.06	0.90	-1.72%	Germany
MSCI Emerging Markets	-5.87%	-0.07	0.81	-1.63%	Others
MSCI China	-8.53%	-0.07	1.17	-2.32%	China

Showing 1 to 22 of 22 entries

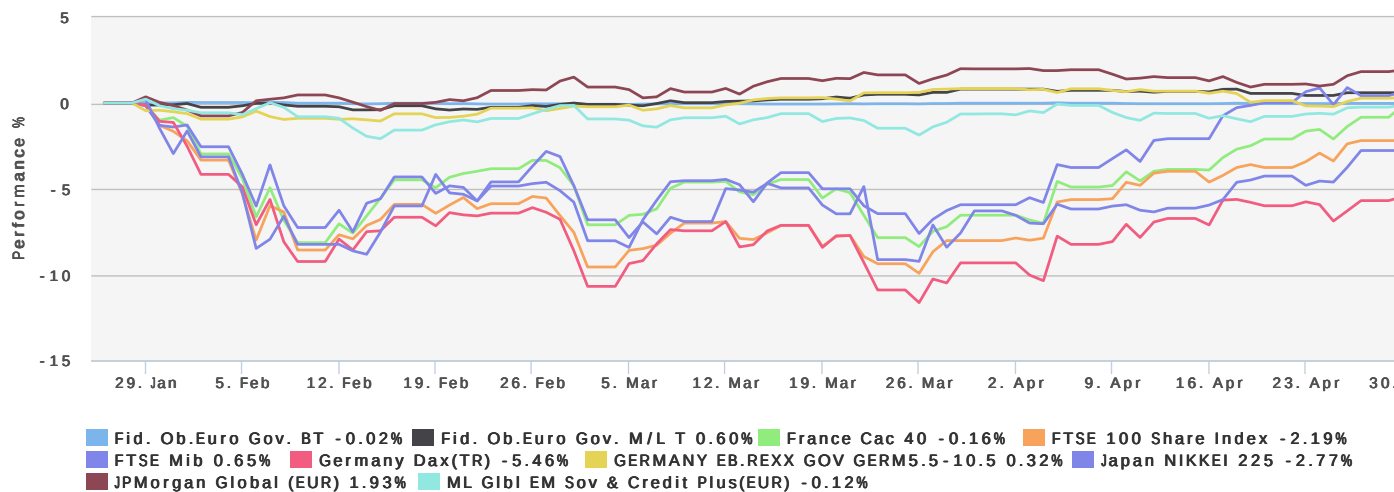
 Performance and volatility measures are based on daily observations.
 Presented by: Longboat Analytics

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

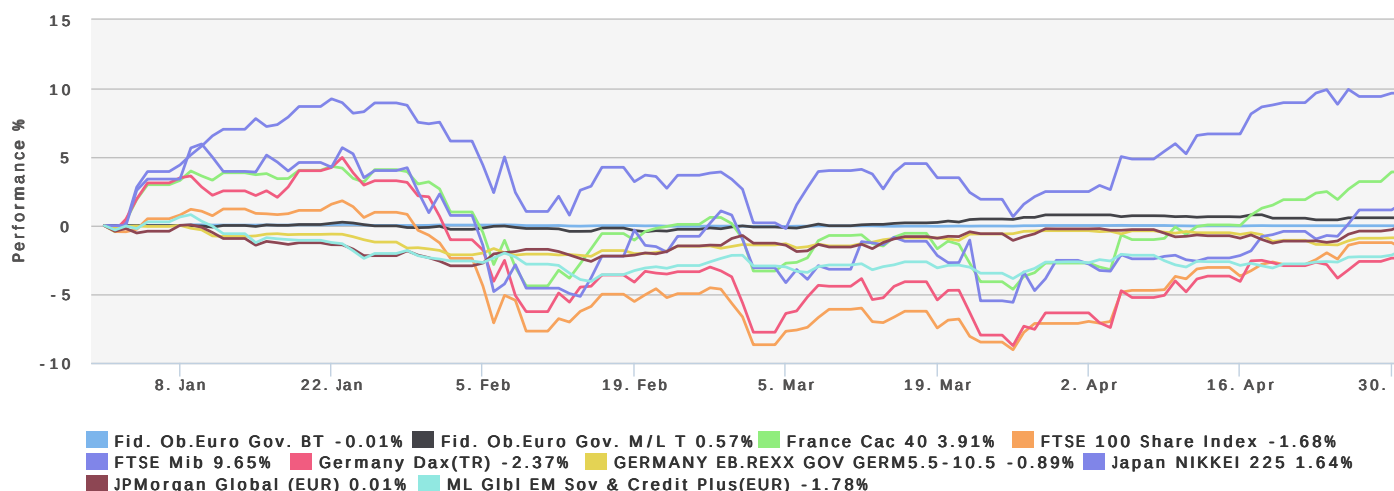
Dal 26/01/2018 al 30/04/2018



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

Grafico lineare delle Performance

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



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

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

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