

ARCAFOCUS

Focus Strategia Globale

MAGGIO 2019

Andamento dei Mercati

INDICI	Rendimento a Scadenza 09/05/2019	Variazione 2019
Obbligazionario Governativo US 5-10 Year	2.35%	-0.30%
Obbligazionario Governativo Germania 7-10 Year	-0.19%	-0.28%
INDICI	Spread al 09/05/2019	Variazione 2019
Obbligazionario Governativo Italia 7-10 Year	2.53%	+0.13%
Obbligazionario Globale High Yield	4.19%	-1.16%
Obbligazionario Globale Emerging Markets	3.48%	-0.24%
INDICI		Performance 2019
Azionario World (in Valuta Locale)		+14.6%
Azionario Emerging Markets (in USD)		+7.4%
Indice Euro / Dollaro Spot		+2.0%

Fonte: Bloomberg

Variazione e Performance 2018: dal 29 dicembre 2017 al 7 dicembre 2018.

Andamento dei Mercati

Indici Mercato		Ritorni									
		2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
Ob Gov US 5-10	TR (LOC)	8.6%	12.9%	3.7%	-4.5%	6.2%	1.8%	1.2%	2.1%	1.2%	2.0%
Ob Gov Ger 7-10	TR (LOC)	6.7%	12.8%	6.8%	-1.9%	13.4%	0.7%	4.3%	-0.8%	2.7%	2.0%
Ob Gov IL US 15+	XR vs. Govt	1.9%	2.9%	7.8%	-3.0%	-22.6%	-12.0%	8.8%	2.3%	-5.8%	3.0%
Ob Gov Ita 7-10	XR vs. Govt	-7.7%	-17.9%	17.3%	11.2%	7.7%	3.9%	-2.8%	3.0%	-4.5%	1.6%
Ob GHY	XR vs. Govt	9.2%	-4.2%	16.2%	9.0%	-1.2%	-3.2%	14.3%	6.6%	-3.7%	6.8%
Ob EMD HC	XR vs. Govt	4.4%	-5.7%	14.4%	-0.2%	-0.4%	-0.3%	7.3%	7.7%	-5.6%	4.2%
Az MSCI World	TR (LOC)	10.0%	-5.5%	14.7%	30.0%	9.8%	2.1%	9.0%	18.5%	-7.9%	17.5%
Az MSCI EM	TR (USD)	18.9%	-18.4%	17.9%	-2.3%	-2.2%	-14.9%	11.2%	37.3%	-14.9%	13.0%
USD	TR (EUR)	6.9%	3.4%	-1.6%	-4.3%	13.9%	11.4%	3.0%	-12.2%	5.0%	2.2%
Ob Gov Ita Tbill	TR (EUR)	0.8%	2.2%	2.9%	1.0%	0.7%	0.2%	0.0%	-0.3%	-0.2%	0.2%
Arca SG Crescita	TR (EUR)	2.1%	2.2%	10.0%	2.1%	1.7%	-1.9%	4.4%	2.8%	-4.1%	2.0%
Arca SG Opportunità	TR (EUR)	4.3%	2.5%	15.9%	2.6%	4.6%	-3.7%	7.3%	6.0%	-6.9%	4.1%

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											2,2%

Indice di volatilità azionaria VIX

