

Quantalys La tavola dei rendimenti Quantalys 2021

| 2001 | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | Perf. Ann. | Vol. Ann. |
|---------|---------|---------|--------|--------|---------|--------|---------|--------|--------|---------|--------|--------|---------|---------|--------|---------|---------|--------|---------|--------|------------|-----------|
| 10,72% | 10,99% | 29,38% | 22,85% | 54,72% | 19,78% | 24,73% | 9,92% | 72,45% | 28,16% | 9,53% | 19,20% | 26,09% | 28,01% | 14,82% | 18,20% | 20,66% | 7,22% | 33,39% | 10,52% | 52,06% | 7,96% | 23,40% |
| 8,73% | 9,77% | 15,04% | 16,42% | 44,97% | 18,68% | 18,69% | 9,20% | 56,93% | 24,98% | 7,16% | 17,47% | 21,19% | 19,20% | 14,08% | 15,02% | 12,88% | 3,90% | 30,12% | 8,31% | 37,01% | 6,84% | 22,00% |
| 8,09% | 9,30% | 14,98% | 12,09% | 41,60% | 18,37% | 3,92% | 9,13% | 32,11% | 23,74% | 6,06% | 16,82% | 19,81% | 15,34% | 12,28% | 14,84% | 10,31% | 1,53% | 29,78% | 6,11% | 31,98% | 6,80% | 20,07% |
| 6,85% | 8,45% | 14,44% | 10,32% | 26,41% | 7,55% | 1,88% | 6,02% | 31,22% | 21,80% | 4,68% | 15,94% | 15,22% | 14,25% | 11,65% | 14,53% | 9,55% | 1,00% | 26,15% | 4,94% | 26,00% | 6,51% | 19,00% |
| 6,18% | 3,34% | 10,52% | 8,75% | 26,34% | 2,88% | 1,87% | 3,93% | 25,58% | 20,50% | 3,63% | 13,59% | 13,15% | 14,14% | 10,55% | 11,62% | 7,58% | 0,43% | 21,55% | 3,99% | 24,62% | 5,73% | 18,47% |
| 5,87% | -1,13% | 8,81% | 7,68% | 25,09% | 2,72% | 1,58% | -3,28% | 22,27% | 19,37% | 3,34% | 13,10% | 3,29% | 13,77% | 8,35% | 11,04% | 6,51% | 0,20% | 20,71% | 2,65% | 11,19% | 4,35% | 17,52% |
| 5,13% | -3,13% | 8,74% | 7,58% | 21,40% | 1,54% | 0,22% | -11,87% | 21,97% | 17,54% | 3,28% | 13,03% | 2,39% | 13,16% | 8,33% | 7,60% | 2,42% | -0,37% | 19,89% | 2,47% | 9,06% | 4,19% | 17,07% |
| 4,45% | -13,51% | 6,62% | 7,31% | 18,85% | 0,58% | -1,25% | -24,13% | 19,97% | 12,95% | 2,05% | 12,21% | 2,27% | 11,11% | 7,59% | 5,23% | 0,67% | -0,54% | 15,82% | -0,06% | 7,78% | 4,18% | 9,87% |
| 2,82% | -16,13% | 6,47% | 6,37% | 17,65% | 0,50% | -2,45% | -32,75% | 14,90% | 11,99% | 1,99% | 11,22% | 2,27% | 11,06% | 6,74% | 4,75% | 0,13% | -1,14% | 15,14% | -0,47% | 5,59% | 3,87% | 9,20% |
| -7,50% | -21,15% | 4,49% | 5,29% | 16,94% | 0,04% | -4,01% | -33,96% | 9,63% | 7,31% | 0,88% | 11,15% | 0,09% | 10,52% | 1,64% | 3,67% | -0,36% | -4,38% | 8,82% | -0,89% | 4,83% | 3,85% | 8,83% |
| -12,18% | -22,12% | 4,02% | 4,33% | 10,52% | -0,14% | -4,75% | -37,29% | 7,05% | 4,82% | -2,45% | 10,30% | -1,74% | 8,25% | 1,03% | 3,38% | -0,72% | -7,85% | 6,82% | -1,16% | 1,96% | 3,42% | 6,42% |
| -15,43% | -23,77% | 2,36% | 2,12% | 5,39% | -0,46% | -5,12% | -43,33% | 4,38% | 2,19% | -8,15% | 2,65% | -4,05% | 6,57% | -0,11% | 3,32% | -3,21% | -9,73% | 6,25% | -3,52% | -0,49% | 1,18% | 3,93% |
| -21,24% | -31,41% | 0,23% | 2,08% | 4,83% | -4,70% | -5,67% | -43,40% | 3,78% | 1,05% | -10,92% | 0,23% | -5,49% | 2,77% | -0,43% | 2,87% | -6,06% | -10,53% | 6,02% | -6,80% | -1,02% | 0,86% | 3,22% |
| -22,49% | -32,67% | -6,27% | 1,29% | 4,04% | -5,96% | -5,80% | -47,09% | 0,72% | 0,42% | -15,76% | -1,04% | -6,82% | 0,10% | -5,12% | -0,32% | -7,04% | -10,83% | 4,49% | -7,27% | -2,80% | 0,31% | 3,01% |
| -28,13% | -35,37% | -15,74% | -6,00% | 2,12% | -23,94% | -7,09% | -50,64% | -2,15% | -8,37% | -20,67% | -1,86% | -6,86% | -23,96% | -25,12% | -7,51% | -11,19% | -13,85% | -0,40% | -30,17% | -3,41% | -2,81% | 0,23% |

Source: Quantalys. © 2022. Quantalys. All rights reserved

| | | | | |
|---|--|--|---|--|
| Azionario USA: MSCI USA | Azionario Italia: MSCI Italy | Azionario Pacifico: MSCI Pacific | Azionario Paesi Emergenti: MSCI Emerging Markets | Azionario Europa: MSCI Europe |
| Azionario Globale: MSCI World | Obbligazionario Globale HY: ICE BofA Global High Yield | Monetari Dollaro: ICE BofA USD 3-M DepRate C.Mat | Obbligazionario Euro all maturities: ICE BofA Euro Broad Market | Obbligazionario Euro all mat gov: ICE BofA Euro Government |
| Obbligazionario Euro corporate: ICE BofA Euro Corporate | Obbligazionario Globale: ICE BofA Global Broad Market | Obbligazionario Paesi emergenti: ICE BofA Glb Cross Corp&Gov | Monetari Euro: EONIA | Commodities: S&P GSCI |