

30 de abril de 2024	BASE100						DUP ult 3años	DD ult 3años	MAX H 3años	MIN H 3años	Riesgo		
	año 2000	mes	3 meses	1 año	3 años	5 años					Normal.	VaR	VEV-RM*
RV Internacional	240.3	-2.32%	3.37%	18.83%	19.79%	49.39%	23.74%	-2.32%	63.99%	-46.63%	12.79%	16.84%	
RV Euro	198.7	-1.51%	5.26%	12.33%	19.34%	38.77%	39.61%	-1.51%	80.34%	-48.53%	14.73%	19.84%	
RV España	196.8	1.06%	8.12%	18.10%	25.48%	20.89%	46.33%	0.00%	96.48%	-41.88%	14.64%	21.43%	
RV Europa	204.9	-1.09%	4.33%	10.37%	16.97%	37.02%	32.41%	-1.09%	71.73%	-48.29%	13.59%	18.20%	
RV EEUU	362.3	-2.68%	3.84%	28.20%	33.48%	76.26%	34.11%	-2.68%	83.74%	-46.87%	14.76%	18.42%	
RV Japón	134.1	-5.56%	1.56%	12.76%	33.05%	23.78%	23.78%	-5.56%	86.91%	-53.97%	13.79%	14.28%	
RV Asia y Oceanía	334.9	0.27%	6.71%	7.96%	-8.01%	17.90%	14.76%	-8.77%	108.98%	-46.93%	14.20%	17.00%	
RV Europa del Este	318.3	7.42%	11.42%	37.16%	-6.97%	-4.05%	78.93%	-25.15%	176.75%	-57.51%	20.66%	31.64%	
RV Latinoamérica	421.6	-4.61%	-1.97%	18.61%	20.49%	6.85%	35.96%	-4.97%	237.10%	-46.66%	22.07%	30.36%	
RV Oriente M.-N.África	368.1	-2.12%	-0.72%	10.01%	36.26%	34.95%	36.26%	-9.33%	176.43%	-46.63%	14.02%	18.49%	
RV Emergente Global	303.6	0.55%	6.81%	12.70%	-9.39%	9.98%	13.36%	-11.69%	135.48%	-48.09%	13.77%	17.42%	
RV Sector Crecimiento	317.1	-3.36%	2.51%	16.73%	4.31%	53.89%	21.13%	-4.81%	93.04%	-58.25%	14.53%	17.30%	
RV Sector Defensivo	273.0	0.02%	4.68%	9.84%	25.07%	33.21%	25.07%	-0.88%	77.17%	-33.89%	11.26%	18.64%	
30 de abril de 2024	BASE100						DUP ult 3años	DD ult 3años	MAX H 3años	MIN H 3años	Riesgo		
	año 2000	mes	3 meses	1 año	3 años	5 años					Normal.	VaR	VEV-RM*
RV Mixta Intl	201.9	-0.98%	2.61%	11.00%	12.00%	21.64%	12.00%	-0.98%	39.07%	-29.16%	7.57%	10.15%	
RV Mixta Euro	152.7	-1.73%	1.13%	8.40%	0.09%	10.99%	11.59%	-4.17%	31.13%	-23.68%	7.17%	9.95%	
RF Mixta Intl	159.7	-0.45%	1.75%	8.39%	12.00%	13.56%	10.42%	-0.96%	32.34%	-25.09%	7.09%	7.80%	
RF Mixta Euro	148.3	-1.34%	0.20%	5.35%	-3.03%	2.64%	7.56%	-5.03%	18.41%	-10.76%	5.13%	6.87%	
RF Largo Euro	173.5	-1.28%	-0.91%	3.58%	-9.45%	-6.73%	5.04%	-10.17%	20.25%	-13.67%	4.20%	5.43%	
Repos	140.5	-0.14%	0.23%	3.81%	-0.59%	-0.09%	5.27%	-0.78%	12.01%	-4.60%	1.62%	2.82%	
RF Internacional	180.4	-1.59%	-1.52%	0.84%	-7.61%	-6.02%	3.12%	-10.37%	33.99%	-11.76%	5.10%	5.55%	
RF Convertibles	166.3	-2.19%	-0.12%	3.97%	-15.68%	2.39%	7.09%	-15.85%	43.85%	-23.33%	9.53%	10.97%	
RF Emergentes	360.8	-0.99%	1.89%	9.90%	2.13%	3.53%	10.84%	-2.83%	54.00%	-13.79%	7.37%	10.99%	
RF High Yields	332.4	0.11%	1.56%	11.66%	13.32%	17.18%	13.32%	0.00%	77.50%	-18.75%	7.26%	10.51%	
RF Largo USD	197.5	-1.00%	-0.64%	2.73%	4.58%	5.81%	4.70%	-6.25%	38.01%	-21.52%	6.70%	7.06%	
RF Corto USD	146.5	0.85%	1.57%	7.45%	17.08%	11.14%	17.55%	-2.22%	30.36%	-26.86%	7.09%	7.49%	

Renta Variable	-1.07%	4.30%	16.71%	14.58%	31.39%
Renta Fija Alta Volatilidad	-0.80%	0.46%	6.09%	2.30%	5.67%

*VEV-RM: Volatilidad Equivalente al VAR

Riesgo de Mercado 5 años.

Leyenda de colores: verdes en zona de rentabilidad, rojos lo contrario. Marrones y azules máximos y mínimos en riesgo.

 Máximo histórico	 Mínimo histórico	 Mejor mercado
 Cerca de máximos históricos	 Cerca de mínimos históricos	 Mínimo riesgo / volatilidad
 Cerca de mínimo riesgo / volatilidad	 Máximo riesgo / volatilidad	 Cerca de máximo riesgo / volatilidad

Riesgo Normalizado: Excluyendo situaciones excepcionales 97.5%

VaR: Limitación aconsejable