

28 de junio 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	252.5	3.14%	2.64%	18.72%	21.51%	60.99%	30.04%	0.00%	63.86%	-46.53%	12.58%	16.70%	
RV Euro	199.3	-1.69%	-1.20%	11.55%	15.16%	41.08%	40.05%	-1.69%	80.30%	-48.39%	14.55%	19.69%	
RV España	199.0	-3.28%	2.19%	16.73%	25.60%	27.65%	47.96%	-3.28%	96.43%	-41.84%	14.64%	21.44%	
RV Europa	209.6	-0.25%	1.20%	13.26%	15.04%	42.37%	35.48%	-0.25%	71.70%	-48.19%	13.40%	18.06%	
RV EEUU	386.6	5.05%	3.85%	26.01%	36.95%	93.55%	41.38%	0.00%	83.74%	-46.75%	14.57%	18.27%	
RV Japón	137.4	1.82%	-3.23%	12.12%	12.56%	39.78%	26.84%	-3.23%	86.47%	-53.87%	13.68%	14.20%	
RV Asia y Oceanía	354.6	4.25%	6.17%	12.29%	-3.40%	28.90%	21.52%	-3.40%	108.97%	-46.89%	13.86%	16.75%	
RV Europa del Este	341.8	0.85%	15.35%	46.96%	-9.25%	1.04%	92.14%	-19.63%	176.24%	-57.47%	20.69%	31.75%	
RV Latinoamérica	382.0	-5.79%	-13.57%	-6.00%	-1.20%	-4.83%	23.19%	-13.90%	236.87%	-46.65%	22.25%	30.35%	
RV Oriente M.-N.África	368.1	4.68%	-2.12%	6.76%	29.64%	43.79%	29.64%	-9.33%	176.39%	-46.61%	13.97%	18.50%	
RV Emergente Global	317.0	3.26%	4.97%	12.92%	-7.80%	18.56%	18.35%	-7.80%	135.33%	-48.05%	13.30%	17.10%	
RV Sector Crecimiento	333.6	3.53%	1.66%	15.58%	4.68%	66.26%	27.43%	0.00%	93.03%	-58.17%	14.31%	17.10%	
RV Sector Defensivo	268.5	-1.31%	-1.62%	7.90%	17.37%	34.08%	17.37%	-2.50%	77.15%	-33.85%	11.15%	18.57%	
28 de junio 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	207.5	2.63%	1.77%	11.59%	11.73%	26.58%	14.82%	0.00%	39.02%	-29.12%	7.56%	10.17%	
RV Mixta Euro	156.9	1.32%	0.95%	9.41%	1.28%	14.90%	14.64%	-1.55%	31.07%	-23.64%	7.10%	9.93%	
RF Mixta Intl	162.6	2.23%	1.34%	8.65%	11.73%	16.51%	10.34%	0.00%	32.31%	-25.07%	7.08%	7.87%	
RF Mixta Euro	150.9	0.86%	0.40%	6.37%	-2.18%	4.31%	9.46%	-3.35%	18.39%	-10.75%	4.35%	6.87%	
RF Largo Euro	175.1	0.62%	-0.39%	4.02%	-8.55%	-7.21%	5.99%	-9.35%	20.24%	-13.66%	3.49%	5.41%	
Repos	141.5	0.43%	0.59%	4.22%	0.07%	0.42%	6.03%	-0.06%	12.00%	-4.59%	1.27%	2.83%	
RF Internacional	182.9	1.47%	-0.22%	2.79%	-7.20%	-5.78%	4.56%	-9.12%	33.99%	-11.75%	4.96%	5.60%	
RF Convertibles	168.7	0.58%	-0.77%	2.75%	-14.63%	4.68%	8.65%	-14.63%	43.83%	-23.24%	9.05%	10.92%	
RF Emergentes	367.3	1.69%	0.79%	9.32%	0.87%	4.84%	12.84%	-1.07%	53.96%	-13.79%	7.14%	11.02%	
RF High Yields	338.2	1.90%	1.87%	11.65%	12.00%	19.97%	15.03%	0.00%	77.46%	-18.70%	6.89%	10.55%	
RF Largo USD	201.6	2.49%	1.09%	4.53%	4.08%	7.53%	6.03%	-4.27%	38.00%	-21.51%	6.74%	7.14%	
RF Corto USD	147.8	1.74%	1.75%	7.01%	15.97%	13.30%	15.97%	-1.34%	30.35%	-26.82%	7.08%	7.51%	

Renta Variable	1.10%	1.25%	14.99%	12.06%	37.94%
Renta Fija Alta Volatilidad	1.65%	0.75%	6.34%	1.85%	7.42%

*VEV-RM: Volatilidad Equivalente al VAR

Riesgo de Mercado 5 años.

Legenda 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