

30 de septiembre 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	257.1	2.06%	1.81%	21.78%	22.52%	57.28%	32.39%	0.00%	63.66%	-46.38%	12.33%	16.50%	
RV Euro	206.4	2.21%	3.55%	20.77%	19.38%	42.84%	45.02%	0.00%	80.24%	-48.19%	14.42%	19.60%	
RV España	212.5	4.21%	6.74%	23.87%	34.66%	39.17%	57.93%	0.00%	96.36%	-41.79%	14.50%	21.37%	
RV Europa	215.3	1.01%	2.70%	19.55%	18.14%	42.85%	39.14%	0.00%	71.65%	-48.05%	13.28%	17.98%	
RV EEUU	389.1	1.97%	0.64%	25.95%	33.70%	84.10%	42.29%	0.00%	83.73%	-46.59%	14.34%	18.06%	
RV Japón	143.2	1.01%	4.27%	15.81%	10.03%	35.38%	32.26%	0.00%	85.80%	-53.72%	13.22%	13.76%	
RV Asia y Oceanía	369.6	6.16%	4.25%	19.71%	5.95%	33.28%	26.68%	0.00%	108.96%	-46.82%	13.79%	16.62%	
RV Europa del Este	316.2	-0.18%	-7.49%	19.24%	-21.30%	-10.28%	77.74%	-25.65%	175.49%	-57.40%	20.54%	31.57%	
RV Latinoamérica	383.1	-0.13%	0.31%	-2.62%	15.20%	-4.44%	23.56%	-13.63%	236.53%	-46.64%	21.47%	29.79%	
RV Oriente M.-N.África	377.0	2.07%	2.41%	6.73%	24.07%	46.72%	24.07%	-7.14%	176.33%	-46.57%	13.87%	18.44%	
RV Emergente Global	328.8	6.19%	3.72%	18.03%	1.54%	21.89%	22.75%	-0.39%	135.11%	-48.00%	13.04%	16.83%	
RV Sector Crecimiento	336.3	1.30%	0.80%	19.21%	7.05%	60.32%	28.45%	0.00%	93.02%	-58.05%	14.04%	16.83%	
RV Sector Defensivo	277.5	1.15%	3.32%	8.00%	18.62%	34.86%	18.62%	0.00%	77.12%	-33.80%	10.93%	18.46%	
30 de septiembre 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	208.3	0.93%	0.41%	11.45%	10.33%	20.87%	15.29%	0.00%	38.95%	-29.05%	7.40%	10.01%	
RV Mixta Euro	160.3	1.41%	2.19%	13.45%	3.78%	14.86%	17.15%	0.00%	30.99%	-23.57%	7.01%	9.86%	
RF Mixta Intl	162.2	0.47%	-0.23%	6.88%	10.33%	10.49%	10.09%	-0.37%	32.27%	-25.05%	7.03%	7.71%	
RF Mixta Euro	154.6	1.11%	2.49%	10.22%	0.37%	5.09%	12.19%	-0.94%	18.37%	-10.74%	4.34%	6.86%	
RF Largo Euro	179.9	0.64%	2.74%	8.30%	-6.10%	-6.28%	8.89%	-6.10%	20.22%	-13.66%	3.48%	5.42%	
Repos	144.0	0.54%	1.72%	5.33%	1.79%	1.82%	7.85%	0.00%	11.99%	-4.58%	1.31%	2.86%	
RF Internacional	186.9	0.59%	2.19%	6.11%	-6.01%	-7.44%	6.85%	-7.13%	33.97%	-11.75%	4.83%	5.45%	
RF Convertibles	175.2	2.73%	3.83%	9.72%	-9.30%	8.85%	12.81%	-10.30%	43.81%	-23.09%	8.63%	10.44%	
RF Emergentes	373.0	0.89%	1.55%	10.68%	1.21%	1.50%	14.59%	0.00%	53.92%	-13.79%	6.92%	10.86%	
RF High Yields	338.9	0.34%	0.20%	8.35%	9.39%	14.77%	15.26%	-0.32%	77.42%	-18.62%	6.82%	10.47%	
RF Largo USD	201.8	0.13%	0.05%	3.99%	1.81%	1.83%	6.08%	-4.22%	37.99%	-21.50%	6.56%	6.91%	
RF Corto USD	145.4	-0.20%	-1.64%	1.24%	11.34%	6.65%	12.14%	-2.96%	30.33%	-26.75%	7.03%	7.43%	

Renta Variable	2.23%	2.08%	16.62%	14.58%	37.23%
Renta Fija Alta Volatilidad	0.75%	1.03%	6.68%	1.41%	4.36%

*VEV-RM: Volatilidad Equivalente al VAR

Riesgo de Mercado 5 años.

Legenda de colores: verdes en zona de máximos 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