

31 de octubre 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	260.6	1.39%	3.91%	28.93%	19.46%	58.45%	34.23%	0.00%	63.60%	-46.33%	12.33%		16.51%
RV Euro	198.8	-3.68%	0.43%	20.76%	11.06%	35.00%	39.69%	-3.68%	80.22%	-48.12%	14.54%	90%	19.64%
RV España	206.2	-2.93%	1.70%	24.98%	27.90%	31.82%	53.30%	-2.93%	96.33%	-41.77%	14.56%	90%	21.39%
RV Europa	208.5	-3.14%	-0.28%	20.34%	9.65%	35.96%	34.76%	-3.14%	71.64%	-48.00%	13.38%		18.00%
RV EEUU	405.1	4.11%	5.85%	37.23%	33.67%	91.21%	48.14%	0.00%	83.73%	-46.53%	14.39%		18.11%
RV Japón	138.3	-3.43%	-0.46%	17.68%	9.81%	28.79%	27.73%	-3.43%	85.58%	-53.67%	13.33%		14.02%
RV Asia y Oceanía	365.6	-1.09%	5.49%	21.66%	2.00%	29.99%	25.30%	-1.09%	108.95%	-46.80%	13.80%		16.67%
RV Europa del Este	303.9	-3.89%	-10.76%	16.50%	-28.55%	-16.07%	70.82%	-28.55%	175.24%	-57.38%	20.62%	60%	31.57%
RV Latinoamérica	371.8	-2.95%	-1.41%	-1.79%	16.83%	-9.08%	19.92%	-16.18%	236.42%	-46.63%	21.51%	70%	29.77%
RV Oriente M.-N.África	379.0	0.53%	0.22%	14.18%	19.46%	52.40%	20.10%	-6.65%	176.30%	-46.56%	13.74%	90%	18.37%
RV Emergente Global	325.3	-1.07%	5.07%	20.21%	-1.45%	18.96%	21.44%	-1.45%	135.04%	-47.98%	13.05%		16.88%
RV Sector Crecimiento	343.1	2.02%	4.12%	27.01%	5.76%	61.26%	31.04%	0.00%	93.02%	-58.01%	14.04%		16.84%
RV Sector Defensivo	279.7	0.81%	2.64%	13.63%	14.06%	35.60%	15.46%	0.00%	77.10%	-33.78%	10.93%		18.48%
31 de octubre 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	211.9	1.71%	2.29%	16.32%	10.80%	23.91%	17.26%	0.00%	38.93%	-29.03%	7.40%		10.05%
RV Mixta Euro	160.6	0.17%	2.14%	15.96%	2.03%	14.83%	17.35%	0.00%	30.96%	-23.55%	7.00%		9.86%
RF Mixta Intl	165.3	1.91%	1.53%	10.56%	10.80%	14.08%	12.19%	0.00%	32.26%	-25.05%	7.07%		7.77%
RF Mixta Euro	154.6	-0.01%	1.73%	11.16%	-0.50%	5.19%	12.18%	-0.94%	18.36%	-10.73%	4.34%		6.87%
RF Largo Euro	179.4	-0.24%	1.08%	7.46%	-6.18%	-6.00%	8.64%	-6.18%	20.21%	-13.66%	3.47%		5.41%
Repos	144.2	0.18%	1.19%	5.05%	2.16%	2.10%	8.05%	0.00%	11.98%	-4.58%	1.31%		2.87%
RF Internacional	186.3	-0.35%	0.87%	6.47%	-6.35%	-5.63%	6.47%	-7.45%	33.97%	-11.75%	4.73%		5.36%
RF Convertibles	175.5	0.20%	3.70%	13.03%	-10.12%	8.48%	13.03%	-10.12%	43.80%	-23.04%	8.62%		10.48%
RF Emergentes	377.4	1.16%	2.11%	13.18%	3.18%	3.69%	15.93%	0.00%	53.90%	-13.79%	6.91%		10.87%
RF High Yields	347.4	2.49%	2.16%	12.60%	13.04%	18.72%	18.14%	0.00%	77.40%	-18.60%	6.85%		10.53%
RF Largo USD	203.8	1.01%	0.61%	6.31%	3.35%	4.58%	7.16%	-3.25%	37.98%	-21.50%	6.53%		6.92%
RF Corto USD	148.9	2.40%	0.70%	3.82%	14.83%	10.77%	14.83%	-0.63%	30.32%	-26.73%	7.07%		7.53%

31 de octubre de 2024	mes	3 meses	1 año	3 años	5 años
Renta Variable	-1.02%	1.27%	20.10%	10.74%	34.95%
Renta Fija Alta Volatilidad	1.15%	1.69%	9.24%	2.99%	6.77%

*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