

29 de noviembre de 2024	BASE100						DUP ult	DD ult	MAX H	MIN H	Riesgo		
	año 2000	mes	3 meses	1 año	3 años	5 años	3años	3años	3años	3años	Normal.	VaR	VEV-RM*
RV Internacional	269.8	3.51%	7.11%	25.61%	22.08%	57.61%	38.94%	0.00%	63.53%	-46.28%	12.30%		16.51%
RV Euro	195.1	-1.88%	-3.39%	9.24%	12.16%	29.20%	37.07%	-5.48%	80.20%	-48.05%	14.56%	90%	19.66%
RV España	206.1	-0.05%	1.10%	13.82%	34.98%	28.60%	53.22%	-2.99%	96.31%	-41.76%	14.54%	90%	21.39%
RV Europa	204.8	-1.77%	-3.89%	10.51%	9.97%	29.86%	32.38%	-4.86%	71.62%	-47.95%	13.38%		18.00%
RV EEUU	428.3	5.75%	12.27%	35.56%	36.26%	92.52%	56.65%	0.00%	83.73%	-46.48%	14.43%		18.22%
RV Japón	141.6	2.37%	-0.14%	15.80%	11.38%	27.90%	30.75%	-1.14%	85.36%	-53.62%	13.30%		13.85%
RV Asia y Oceanía	367.5	0.50%	5.53%	19.31%	3.02%	27.13%	25.93%	-0.59%	108.95%	-46.77%	13.77%		16.66%
RV Europa del Este	314.7	3.54%	-0.68%	15.97%	-18.01%	-13.73%	76.86%	-18.66%	174.99%	-57.36%	20.65%	60%	31.62%
RV Latinoamérica	360.3	-3.11%	-6.09%	-13.06%	16.19%	-9.32%	16.19%	-18.79%	236.31%	-46.63%	21.52%	70%	29.78%
RV Oriente M.-N.África	384.8	1.52%	4.18%	12.96%	21.93%	52.11%	21.93%	-5.23%	176.28%	-46.55%	13.73%		18.40%
RV Emergente Global	322.1	-0.99%	4.02%	15.04%	-0.81%	15.31%	20.25%	-2.04%	134.97%	-47.96%	13.05%		16.86%
RV Sector Crecimiento	353.8	3.14%	6.59%	24.08%	7.14%	56.48%	35.16%	0.00%	93.01%	-57.97%	13.86%		16.72%
RV Sector Defensivo	289.6	3.53%	5.57%	14.41%	19.54%	39.14%	19.54%	0.00%	77.09%	-33.76%	10.99%		18.54%
	BASE100						DUP ult	DD ult	MAX H	MIN H	Riesgo		
	año 2000	mes	3 meses	1 año	3 años	5 años	3años	3años	3años	3años	Normal.	VaR	VEV-RM*
RV Mixta Intl	219.7	3.70%	6.46%	17.57%	11.99%	25.39%	21.60%	0.00%	38.90%	-29.01%	7.49%		10.15%
RV Mixta Euro	162.5	1.21%	2.81%	12.57%	3.45%	14.45%	18.78%	0.00%	30.93%	-23.53%	6.99%		9.85%
RF Mixta Intl	171.2	3.54%	6.01%	13.61%	11.99%	16.01%	16.16%	0.00%	32.25%	-25.04%	7.18%		7.92%
RF Mixta Euro	156.1	0.92%	2.03%	8.88%	0.69%	5.40%	13.21%	-0.03%	18.35%	-10.73%	4.35%		6.87%
RF Largo Euro	181.3	1.01%	1.42%	6.00%	-5.16%	-4.92%	9.73%	-5.16%	20.21%	-13.66%	3.50%		5.42%
Repos	144.9	0.44%	1.17%	4.66%	2.80%	2.60%	8.53%	0.00%	11.98%	-4.58%	1.32%		2.87%
RF Internacional	191.1	2.61%	2.85%	7.49%	-5.04%	-4.77%	9.25%	-5.04%	33.97%	-11.74%	4.82%		5.44%
RF Convertibles	178.0	1.42%	4.41%	10.32%	-7.51%	8.51%	14.64%	-7.51%	43.79%	-22.99%	8.62%		10.47%
RF Emergentes	388.8	3.03%	5.15%	14.43%	5.48%	6.25%	19.43%	0.00%	53.88%	-13.79%	7.02%		10.99%
RF High Yields	358.6	3.23%	6.17%	14.95%	14.44%	20.93%	21.96%	0.00%	77.38%	-18.57%	6.94%		10.65%
RF Largo USD	210.4	3.25%	4.43%	9.35%	3.40%	6.46%	10.64%	-0.10%	37.98%	-21.49%	6.65%		7.08%
RF Corto USD	153.6	3.15%	5.41%	9.21%	14.54%	12.94%	15.35%	0.00%	30.32%	-26.70%	7.18%		7.70%

29 de noviembre de 2024

Renta Variable	1.24%	2.48%	15.33%	13.53%	33.29%								
Renta Fija Alta Volatilidad	2.78%	4.74%	10.96%	4.22%	8.39%								

*VEV-RM: Volatilidad Equivalente al VAR

Riesgo de Mercado 5 años.

Leyenda 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