

31 de diciembre 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	268.2	-0.60%	4.32%	19.85%	17.59%	55.10%	38.11%	-0.60%	63.46%	-46.23%	12.31%		16.49%
RV Euro	198.5	1.74%	-3.84%	7.23%	8.64%	29.61%	39.46%	-3.84%	80.19%	-47.98%	14.57%	90%	19.67%
RV España	205.0	-0.54%	-3.51%	11.68%	30.22%	25.96%	52.38%	-3.51%	96.28%	-41.74%	14.54%		21.38%
RV Europa	206.2	0.69%	-4.20%	6.74%	5.48%	28.36%	33.29%	-4.20%	71.61%	-47.90%	13.37%		18.00%
RV EEUU	424.9	-0.79%	9.23%	29.06%	30.99%	90.10%	55.41%	-0.79%	83.72%	-46.42%	14.45%		18.16%
RV Japón	144.9	2.33%	1.17%	14.68%	14.11%	31.49%	33.80%	0.00%	85.14%	-53.57%	13.32%		13.83%
RV Asia y Oceanía	368.8	0.35%	-0.24%	15.59%	2.91%	24.37%	26.38%	-0.24%	108.94%	-46.75%	13.74%		16.60%
RV Europa del Este	322.7	2.57%	2.06%	21.69%	-16.57%	-15.40%	81.40%	-16.57%	174.73%	-57.33%	20.59%	60%	31.55%
RV Latinoamérica	342.3	-4.98%	-10.65%	-22.83%	7.11%	-21.29%	7.11%	-22.83%	236.20%	-46.62%	21.26%	80%	29.50%
RV Oriente M.-N.África	400.0	3.97%	6.12%	13.01%	23.68%	53.93%	23.68%	-1.46%	176.26%	-46.54%	13.77%		18.39%
RV Emergente Global	325.5	1.07%	-1.00%	13.33%	0.34%	11.77%	21.53%	-1.00%	134.89%	-47.95%	12.93%		16.78%
RV Sector Crecimiento	351.8	-0.58%	4.61%	16.83%	5.60%	52.31%	34.37%	-0.58%	93.01%	-57.94%	13.86%		16.67%
RV Sector Defensivo	283.3	-2.15%	2.12%	8.73%	13.37%	34.29%	15.11%	-2.15%	77.08%	-33.74%	11.06%		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	220.0	0.12%	5.59%	14.51%	11.10%	25.55%	21.74%	0.00%	38.88%	-28.99%	7.48%		10.10%
RV Mixta Euro	161.6	-0.58%	0.80%	8.18%	1.41%	12.86%	18.09%	-0.58%	30.90%	-23.50%	6.99%		9.85%
RF Mixta Intl	172.3	0.65%	6.19%	12.32%	11.10%	17.64%	16.91%	0.00%	32.24%	-25.03%	7.17%		7.84%
RF Mixta Euro	155.3	-0.50%	0.41%	5.24%	-0.54%	4.41%	12.65%	-0.54%	18.34%	-10.72%	4.35%		6.87%
RF Largo Euro	180.2	-0.57%	0.19%	2.25%	-5.27%	-5.31%	9.10%	-5.27%	20.20%	-13.66%	3.50%		5.44%
Repos	145.1	0.19%	0.82%	3.72%	2.93%	2.70%	8.73%	0.00%	11.97%	-4.58%	1.32%		2.88%
RF Internacional	190.2	-0.48%	1.75%	3.99%	-5.09%	-4.50%	8.72%	-5.09%	33.96%	-11.74%	4.81%		5.44%
RF Convertibles	175.2	-1.59%	0.01%	4.57%	-8.74%	5.68%	12.81%	-8.74%	43.78%	-22.95%	8.65%		10.48%
RF Emergentes	391.1	0.60%	4.85%	11.75%	5.34%	6.21%	20.15%	0.00%	53.87%	-13.79%	7.02%		10.94%
RF High Yields	363.7	1.42%	7.31%	13.97%	14.85%	22.54%	23.68%	0.00%	77.37%	-18.55%	6.95%		10.60%
RF Largo USD	211.9	0.68%	5.01%	8.75%	4.68%	8.89%	11.40%	0.00%	37.97%	-21.49%	6.61%		6.98%
RF Corto USD	156.4	1.84%	7.57%	11.51%	17.33%	16.80%	17.47%	0.00%	30.31%	-26.68%	7.17%		7.58%

31 de diciembre de 2024

Renta Variable	0.24%	0.48%	11.97%	11.04%	30.81%								
Renta Fija Alta Volatilidad	0.41%	4.42%	9.09%	4.73%	9.27%								

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

\*VEV-RM: Volatilidad Equivalente al VAR

Riesgo de Mercado 5 años.

Riesgo Normalizado: Excluyendo situaciones excepcionales 97.5%

VaR: Limitación aconsejable