

28 de febrero de 2025	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	275.2	-0.28%	1.99%	15.84%	31.90%	65.20%	41.71%	-0.28%	63.33%	-46.13%	12.06%		16.34%
RV Euro	218.4	3.48%	11.96%	12.42%	32.48%	50.48%	53.46%	0.00%	80.15%	-47.84%	14.63%	90%	19.79%
RV España	230.3	5.00%	11.75%	26.47%	50.38%	54.66%	71.22%	0.00%	96.23%	-41.70%	14.54%		21.45%
RV Europa	225.1	3.35%	9.91%	12.29%	27.20%	47.65%	45.50%	0.00%	71.58%	-47.80%	13.36%		18.05%
RV EEUU	425.6	-2.33%	-0.65%	19.29%	42.51%	97.11%	55.64%	-2.33%	83.72%	-46.31%	14.15%		17.94%
RV Japón	148.7	0.90%	5.02%	8.39%	25.14%	46.24%	37.31%	0.00%	84.69%	-53.47%	12.87%		13.42%
RV Asia y Oceanía	376.1	1.28%	2.36%	15.44%	9.21%	32.04%	28.90%	0.00%	108.94%	-46.70%	13.63%		16.56%
RV Europa del Este	361.3	5.05%	14.83%	19.85%	37.71%	1.40%	103.09%	0.00%	174.23%	-57.29%	20.55%		31.64%
RV Latinoamérica	373.8	0.37%	3.75%	-13.82%	5.35%	-1.15%	11.85%	-15.74%	235.97%	-46.62%	20.87%	80%	29.40%
RV Oriente M.-N.África	414.0	0.34%	7.60%	10.12%	18.25%	66.50%	27.45%	0.00%	176.22%	-46.51%	13.55%		18.25%
RV Emergente Global	337.0	2.09%	4.64%	13.71%	8.60%	22.55%	25.82%	0.00%	134.75%	-47.91%	12.75%		16.69%
RV Sector Crecimiento	360.6	-1.34%	1.91%	11.76%	22.82%	55.05%	37.74%	-1.34%	93.00%	-57.86%	13.84%		16.67%
RV Sector Defensivo	294.4	0.67%	1.68%	12.84%	16.46%	47.11%	19.61%	0.00%	77.06%	-33.70%	10.87%		18.48%
28 de febrero de 2025	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	224.8	0.54%	2.31%	13.27%	19.35%	29.44%	24.41%	0.00%	38.83%	-28.94%	7.34%		10.01%
RV Mixta Euro	165.2	0.51%	1.62%	8.58%	10.17%	17.33%	20.70%	0.00%	30.85%	-23.46%	6.91%		9.82%
RF Mixta Intl	175.4	1.01%	2.50%	11.66%	19.35%	18.26%	19.06%	0.00%	32.21%	-25.02%	7.13%		7.80%
RF Mixta Euro	157.9	0.75%	1.17%	6.65%	5.57%	6.60%	14.54%	0.00%	18.32%	-10.71%	4.33%		6.88%
RF Largo Euro	181.9	1.07%	0.38%	4.81%	-1.35%	-5.43%	10.15%	-1.35%	20.19%	-13.66%	3.50%		5.45%
Repos	146.1	0.52%	0.84%	4.37%	5.13%	3.32%	9.44%	0.00%	11.96%	-4.57%	1.32%		2.89%
RF Internacional	193.5	1.31%	1.24%	6.79%	-1.08%	-5.32%	10.61%	-1.08%	33.95%	-11.74%	4.74%		5.37%
RF Convertibles	180.3	0.93%	1.29%	8.25%	0.28%	9.31%	16.12%	-0.99%	43.76%	-22.85%	8.66%		10.52%
RF Emergentes	400.8	1.44%	3.10%	12.58%	14.46%	6.16%	23.13%	0.00%	53.84%	-13.79%	6.98%		10.93%
RF High Yields	369.7	1.03%	3.10%	12.79%	20.85%	23.08%	25.74%	0.00%	77.34%	-18.50%	6.90%		10.59%
RF Largo USD	215.5	1.61%	2.42%	9.77%	9.28%	6.32%	13.32%	0.00%	37.96%	-21.48%	6.50%		6.88%
RF Corto USD	157.6	0.80%	2.64%	9.60%	18.39%	14.70%	18.39%	0.00%	30.30%	-26.64%	7.13%		7.56%

28 de febrero de 2025	mes	3 meses	1 año	3 años	5 años
Renta Variable	1.43%	5.90%	12.66%	25.23%	44.99%
Renta Fija Alta Volatilidad	1.19%	2.30%	9.96%	10.37%	9.04%

\*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.

<span style="background-color: #d4edda; border: 1px solid #c3e6cb; padding: 2px;"> </span> Máximo histórico	<span style="background-color: #f8d7da; border: 1px solid #f5c6cb; padding: 2px;"> </span> Mínimo histórico	<span style="background-color: #d4edda; border: 1px solid #c3e6cb; padding: 2px;"> </span> Mejor mercado
<span style="background-color: #d4edda; border: 1px solid #c3e6cb; padding: 2px;"> </span> Cerca de máximos históricos	<span style="background-color: #f8d7da; border: 1px solid #f5c6cb; padding: 2px;"> </span> Cerca de mínimos históricos	<span style="background-color: #d4edda; border: 1px solid #c3e6cb; padding: 2px;"> </span> Mínimo riesgo / volatilidad
<span style="background-color: #d4edda; border: 1px solid #c3e6cb; padding: 2px;"> </span> Cerca de mínimo riesgo / volatilidad	<span style="background-color: #f8d7da; border: 1px solid #f5c6cb; padding: 2px;"> </span> Máximo riesgo / volatilidad	<span style="background-color: #d4edda; border: 1px solid #c3e6cb; padding: 2px;"> </span> Cerca de máximo riesgo / volatilidad

Riesgo Normalizado: Excluyendo situaciones excepcionales 97.5%

VaR: Limitación aconsejable