

31 de mayo 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	244.8	1.89%	3.07%	16.24%	19.79%	49.39%	26.08%	-0.48%	63.99%	-46.63%	12.56%		16.70%
RV Euro	202.7	2.03%	4.36%	13.95%	19.34%	38.77%	42.45%	0.00%	80.34%	-48.53%	14.55%		19.76%
RV España	205.8	4.54%	13.00%	23.20%	25.48%	20.89%	52.98%	0.00%	96.48%	-41.88%	14.55%		21.40%
RV Europa	210.1	2.57%	4.81%	12.79%	16.97%	37.02%	35.82%	0.00%	71.73%	-48.29%	13.43%		18.13%
RV EEUU	368.0	1.58%	3.14%	22.35%	33.48%	76.26%	36.23%	-1.15%	83.74%	-46.87%	14.49%		18.19%
RV Japón	134.9	0.64%	-1.67%	11.78%	12.76%	33.05%	24.57%	-4.96%	86.91%	-53.97%	13.67%	70%	14.19%
RV Asia y Oceanía	340.1	1.58%	4.39%	7.15%	-8.01%	17.90%	16.57%	-7.33%	108.98%	-46.93%	13.84%		16.79%
RV Europa del Este	338.9	6.47%	12.43%	42.26%	-6.97%	-4.05%	90.51%	-20.31%	176.75%	-57.51%	20.76%		31.89%
RV Latinoamérica	405.4	-3.83%	-6.52%	4.99%	20.49%	6.85%	30.76%	-8.61%	237.10%	-46.66%	22.12%	80%	30.28%
RV Oriente M.-N.África	351.7	-4.46%	-6.46%	3.94%	36.26%	34.95%	28.73%	-13.38%	176.43%	-46.63%	13.88%	90%	18.28%
RV Emergente Global	307.0	1.10%	3.58%	10.15%	-9.39%	9.98%	14.61%	-10.71%	135.48%	-48.09%	13.35%		17.19%
RV Sector Crecimiento	322.2	1.61%	-0.13%	12.34%	4.31%	53.89%	23.08%	-3.27%	93.04%	-58.25%	14.29%		17.08%
RV Sector Defensivo	272.1	-0.33%	4.28%	10.03%	25.07%	33.21%	22.48%	-1.20%	77.17%	-33.89%	11.12%		18.56%
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	año 2000	mes	3 meses	1 año	3 años	5 años	3años	3años	3años	3años	Normal.	VaR	VEV-RM*
RV Mixta Intl	202.1	0.14%	1.85%	8.51%	12.00%	21.64%	12.15%	-0.84%	39.07%	-29.16%	7.50%		10.11%
RV Mixta Euro	154.8	1.40%	1.79%	8.54%	0.09%	10.99%	13.15%	-2.83%	31.13%	-23.68%	7.11%		9.95%
RF Mixta Intl	159.0	-0.42%	1.22%	5.51%	12.00%	13.56%	9.96%	-1.38%	32.34%	-25.09%	7.10%		7.78%
RF Mixta Euro	149.6	0.90%	1.05%	5.86%	-3.03%	2.64%	8.53%	-4.17%	18.41%	-10.76%	5.11%		6.89%
RF Largo Euro	174.0	0.28%	0.22%	3.80%	-9.45%	-6.73%	5.33%	-9.92%	20.25%	-13.67%	4.20%		5.44%
Repos	140.9	0.29%	0.69%	3.87%	-0.59%	-0.09%	5.58%	-0.48%	12.01%	-4.60%	1.62%		2.83%
RF Internacional	180.3	-0.08%	-0.52%	0.50%	-7.61%	-6.02%	3.04%	-10.44%	33.99%	-11.76%	5.09%		5.54%
RF Convertibles	167.7	0.87%	0.70%	3.96%	-15.68%	2.39%	8.02%	-15.12%	43.85%	-23.33%	9.48%		10.97%
RF Emergentes	361.2	0.12%	1.45%	8.19%	2.13%	3.53%	10.97%	-2.71%	54.00%	-13.79%	7.37%		10.98%
RF High Yields	331.9	-0.15%	1.26%	9.26%	13.32%	17.18%	12.88%	-0.15%	77.50%	-18.75%	7.26%		10.51%
RF Largo USD	196.7	-0.37%	0.21%	0.65%	4.58%	5.81%	4.31%	-6.60%	38.01%	-21.52%	6.68%		7.02%
RF Corto USD	145.3	-0.83%	1.02%	3.91%	17.08%	11.14%	16.56%	-3.03%	30.36%	-26.86%	7.10%		7.50%

Renta Variable 1.18% 2.94% 14.71% 14.58% 31.39% ***VEV-RM: Volatilidad Equivalente al VAR**

Renta Fija Alta Volatilidad -0.07% 0.69% 4.41% 2.30% 5.67% 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