urcpatrimonis S.I.C.A.V.

GESIURIS
› SDAD. GESTORA DE INSTITUCIONES DE INVERSIÓN COLECTIVA ‹
Tel.: 902 02 39 38 www.gesiuris.com
+34 93 215 72 70

**Fecha 31-oct-08**

## Rentabilidades

| | URC Patrimonis | Ibex- 35 | Eurostoxx 50 |
|---|---|---|---|
| 2008 | -13,78% | -39,96% | -41,09% |
| 2007 | 2,94% | 7,32% | 6,79% |
| 2006 | 30,22% | 31,79% | 15,12% |
| 2005 | 14,83% | 18,20% | 21,27% |
| 2004 | 12,74% | 17,37% | 6,90% |
| 2003 | 7,30% | 28,16% | 15,68% |
| 2002 (*) | -3,74% | -24,80% | -33,93% |

*(*) desde 12 de abril*

## Volatilidades

| | URC Patrimonis | Ibex- 35 | Eurostoxx 50 |
|---|---|---|---|
| 2008 | 18,42% | 38,56% | 35,86% |
| 2007 | 7,45% | 16,23% | 15,65% |
| 2006 | 4,40% | 13,85% | 14,97% |
| 2005 | 1,65% | 10,27% | 11,22% |
| 2004 | 2,30% | 13,05% | 14,15% |
| 2003 | 3,82% | 21,21% | 28,35% |
| 2002 (*) | 10,02% | 35,39% | 44,51% |

*(*) desde 12 de abril*

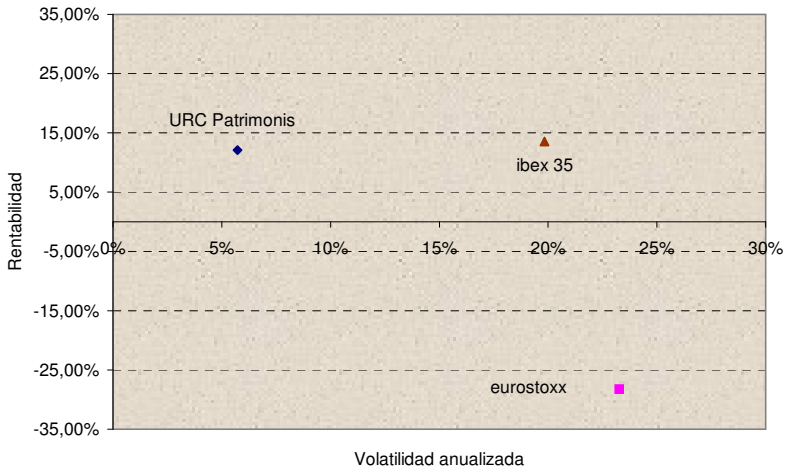
## Indicadores de gestión

*Para últimos 365 días*

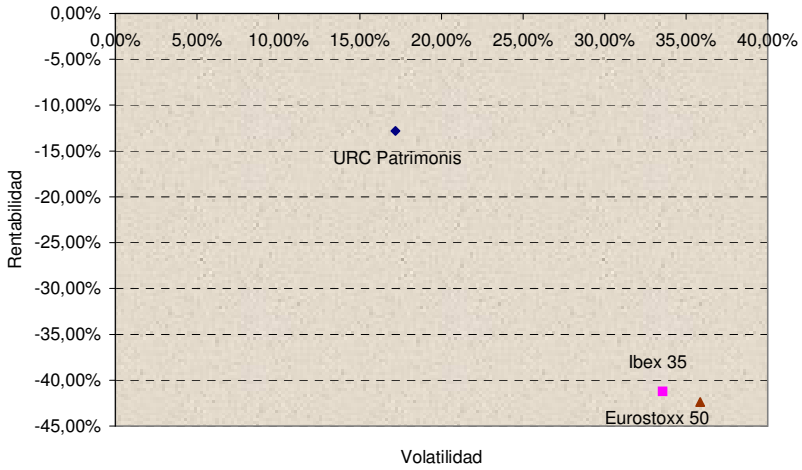
| | URC Patrimonis | Ibex- 35 | Eurostoxx 50 |
|---|---|---|---|
| **Sharpe (*)** | -1,03 | -1,32 | -1,37 |
| Ibex 35 | | | |
| **α de Jensen(*)** | -3,71% | | |
| **β** | 0,29 | | |
| **Treynor (*)** | -0,58 | -0,47 | |
| **M2** | 10,41% | | |
| **Coef. De Correl.** | 61,53% | | |
| Eurostoxx 50 | | | |
| **α de Jensen(*)** | -2,70% | | |
| **β** | 0,32 | | |
| **Treynor (*)** | -0,54 | | -0,44 |
| **M2** | 0,00% | | |
| **Coef. De Correl.** | 63,34% | | |

*(*) Tipo libre de riesgo: media euribor 1 semana*
*(**) Value at Risk al 95% de probabilidad*

## Desde inscripción en la CNMV (12 abril 2002)



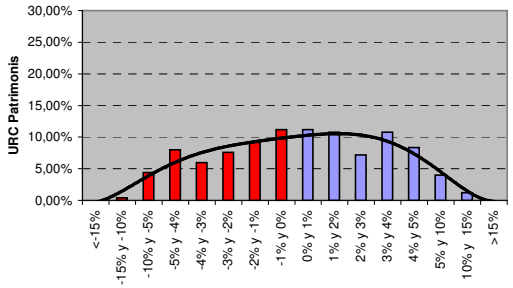

## Últimos 365 días




## Análisis de las rentabilidades

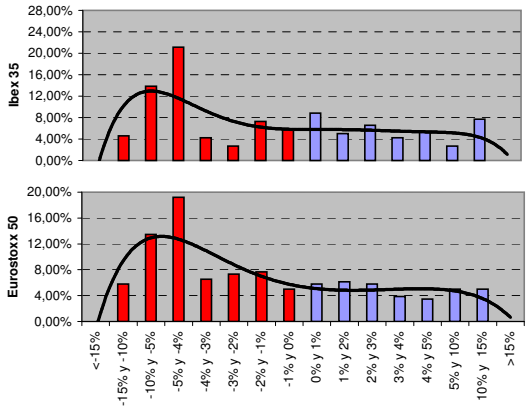
*Rentabilidades en intervalos de 30 días. (últimos 365 días)*

**Distribución frecuencias rentabilidades 30 días**




| Rentabilidad 30 días | Peor | Mejor |
|---|---|---|
| **URC Patrimonis** | -17,48% | 6,00% |
| **Ibex 35** | -30,89% | 7,80% |
| **Eurostoxx 50** | -26,50% | 8,87% |

**% Rentabilidades 30 días positivas**

| | |
|---|---|
| **URC Patrimonis** | 53,39% |
| **Ibex 35** | 40,38% |
| **Eurostoxx 50** | 35,00% |

**Distribución frecuencias rentabilidades 30 días**