



Informe Risc de Mercat

NIVELL 3

Cartera: **ACB**

Data d'observació 2005/11/02

Data d'impressió: 2005/11/02 12:17:38

Composició de la cartera

I name	Valor Nocial	Valor de Mercat	% Total	VaR	P & G
Stocks	2,051,678.81	2,051,678.81	100.00 %	22,251	113,972.12
ACB					
B.POPULAR	332,504.25	332,504.25	16.21 %	2,534	164,846.45
URALITA	178,687.00	178,687.00	8.71 %	208	-22,100.79
ACERINOX	131,640.00	131,640.00	6.42 %	1,123	-4,788.81
BANKINTER	110,832.30	110,832.30	5.40 %	1,157	12,125.80
UNILEVER NV-CVA AMS	98,038.70	98,038.70	4.78 %	1,348	8,218.40
LINDE AG	88,954.00	88,954.00	4.34 %	1,642	-3,960.18
HENKEL KGAA	85,119.40	85,119.40	4.15 %	825	3,489.23
TELEFONICA	84,451.20	84,451.20	4.12 %	1,003	-948.80
LAFARGE PAR (12053)	83,405.70	83,405.70	4.07 %	1,147	-3,686.10
HEINEKEN NV	82,202.74	82,202.74	4.01 %	349	-165.36
BNP PARIBAS	81,923.80	81,923.80	3.99 %	1,104	1,239.40
SIEMENS N	79,651.80	79,651.80	3.88 %	1,433	-1,844.72
REPSOL YPF	72,900.00	72,900.00	3.55 %	1,729	-4,020.00
IBERDROLA	67,140.00	67,140.00	3.27 %	302	-1,521.43
GAMESA	66,343.95	66,343.95	3.23 %	577	-3,013.24
THYSSENKRUPP	61,331.30	61,331.30	2.99 %	604	-7,012.60
TPI	60,840.00	60,840.00	2.97 %	690	-3,520.00
ING GROEP	59,792.74	59,792.74	2.91 %	822	-23,303.68
CINTRA	49,300.00	49,300.00	2.40 %	1,449	-2,063.16
ENDESA	42,200.00	42,200.00	2.06 %	559	-840.00
SAN	38,052.00	38,052.00	1.85 %	704	3,309.00
BBVA	33,352.44	33,352.44	1.63 %	608	3,818.92
CORP.MAPFRE	28,800.00	28,800.00	1.40 %	104	240.00
BANESTO	24,100.00	24,100.00	1.17 %	127	0.00
SOL MELIA	10,115.49	10,115.49	0.49 %	102	-526.21
	2,051,678.81	2,051,678.81		22,251	113,972.12
Total	2,051,678.81	2,051,678.81		22,251	113,972.12





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