

Таблица. Динамика доходности разных классов активов за период 1993-2012 гг., %.

лучший
результат



худший
результат

	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	Avg.
Intl. Equity	32.56%	7.78%	38.36%	35.27%	35.18%	38.71%	40.92%	49.74%	13.93%	32.07%	47.25%	31.58%	25.55%	35.06%	32.67%	5.24%	40.48%	27.95%	8.28%	19.70%	13.10%
Real Estate	19.65%	5.29%	37.18%	33.92%	30.49%	20.00%	33.16%	26.37%	8.44%	10.25%	40.06%	20.25%	13.54%	26.34%	11.81%	-33.79%	37.21%	26.85%	7.84%	17.51%	12.17%
Small Caps	18.88%	3.17%	34.45%	23.12%	29.01%	15.63%	26.96%	11.63%	2.49%	3.82%	38.59%	20.22%	12.65%	22.25%	11.17%	-36.85%	31.78%	25.48%	2.64%	17.32%	10.60%
Large-Cap Value	18.07%	2.62%	28.45%	21.64%	22.36%	10.09%	21.26%	8.25%	-5.99%	-15.52%	37.13%	18.33%	12.16%	18.37%	6.97%	-37.73%	27.99%	16.71%	0.39%	17.28%	10.07%
Mid Caps	14.30%	-1.82%	20.33%	19.00%	20.26%	8.69%	18.23%	7.01%	-5.62%	-15.94%	30.03%	17.28%	7.05%	15.26%	5.60%	-38.44%	27.17%	15.51%	-1.18%	16.35%	9.65%
Fixed Income	9.75%	-1.98%	18.47%	16.49%	9.65%	-2.55%	7.35%	-3.02%	-20.42%	-16.19%	29.75%	16.49%	5.26%	9.07%	-0.17%	-41.46%	19.69%	9.03%	-1.55%	15.26%	8.30%
Large-Cap Growth	2.87%	-2.09%	15.27%	6.05%	1.78%	-17.50%	-0.82%	-14.17%	-21.44%	-20.48%	20.72%	6.30%	4.55%	4.33%	-1.57%	-43.38%	13.49%	7.75%	-4.18%	4.22%	7.21%
Comm.	-12.33%	-2.92%	11.21%	3.63%	-14.07%	-35.75%	-4.62%	-22.42%	-31.93%	-27.88%	4.10%	4.34%	2.43%	-15.09%	-15.69%	-46.49%	5.93%	6.54%	-12.14%	0.08%	6.44%

Источники: Invesco, Bloomberg L.P., Lipper Inc.