

## PRINLS2

### PRINCIPAL SAM II, S.A. DE C.V., FONDO DE INVERSION EN INSTRUMENTOS DE RENTA VARIABLE

#### DISCRECIONAL

| T. VALOR | EMISORA                               | SERIE       | CALIF / BURS | VALOR TOTAL          | %              |
|----------|---------------------------------------|-------------|--------------|----------------------|----------------|
|          | <b>CPOs sobre Acciones del IPC</b>    |             |              | <b>14,920,500</b>    | <b>0.47%</b>   |
| 1B       | NAFTRAC                               | ISHRS       | Alta         | 14,920,500           | 0.47 %         |
|          | <b>Chequera dolares</b>               |             |              | <b>19,940</b>        | <b>- %</b>     |
| CHD      | 40-002                                | 9079985     | N/A          | 19,940               | 0.00 %         |
|          | <b>Soc. de Inv. de Renta Variable</b> |             |              | <b>539,566,247</b>   | <b>17.01%</b>  |
| 52       | PRINRVA                               | FFX         | N/A          | 263,656,412          | 8.31 %         |
| 52       | PEMERGE                               | FFX         | N/A          | 239,686,554          | 7.56 %         |
| 52       | PRGLOB                                | FFX         | N/A          | 28,139,012           | 0.89 %         |
| 52       | PRINFUS                               | FFX         | N/A          | 8,084,269            | 0.25 %         |
|          | <b>Sociedad de Inversion de Deuda</b> |             |              | <b>1,308,598,837</b> | <b>41.25%</b>  |
| 51       | PRINFGU                               | FFX         | AAAf/S2(me   | 374,261,083          | 11.80 %        |
| 51       | PRINMAS                               | FFX         | AAAf/S4(me   | 299,955,175          | 9.46 %         |
| 51       | PRINGLP                               | FFX         | AAAf/S5(me   | 203,640,011          | 6.42 %         |
| 51       | PRINFMP                               | FFX         | AAAf/S3(me   | 191,378,562          | 6.03 %         |
| 51       | PRINFTR                               | FFX         | AAAf/S5(me   | 156,381,000          | 4.93 %         |
| 51       | PRINHYD                               | FFX         | NO APLICA    | 82,983,005           | 2.62 %         |
|          | <b>TRAC Tit. ref. acciones extr.</b>  |             |              | <b>1,116,957,471</b> | <b>35.21%</b>  |
| 1ISP     | IVV                                   | *           | N/A          | 305,178,340          | 9.62 %         |
| 1ISP     | EZU                                   | *           | N/A          | 166,306,828          | 5.24 %         |
| 1ISP     | VT                                    | *           | N/A          | 154,996,001          | 4.89 %         |
| 1ISP     | VOO                                   | *           | N/A          | 105,186,972          | 3.32 %         |
| 1ISP     | VTV                                   | *           | N/A          | 44,012,544           | 1.39 %         |
| 1ISP     | VDST                                  | N           | N/A          | 43,017,595           | 1.36 %         |
| 1ISP     | EEM                                   | *           | N/A          | 38,141,440           | 1.20 %         |
| 1ISP     | QQQ                                   | *           | N/A          | 26,483,078           | 0.83 %         |
| 1ISP     | EWC                                   | *           | N/A          | 22,656,711           | 0.71 %         |
| 1ISP     | JETS                                  | *           | N/A          | 21,847,530           | 0.69 %         |
| 1ISP     | VLUE                                  | *           | N/A          | 19,581,281           | 0.62 %         |
| 1ISP     | EWZ                                   | *           | N/A          | 15,266,306           | 0.48 %         |
| 1ISP     | LQD                                   | *           | N/A          | 14,877,758           | 0.47 %         |
| 1ISP     | RING                                  | *           | N/A          | 14,159,323           | 0.45 %         |
| 1ISP     | MCHI                                  | *           | N/A          | 13,955,039           | 0.44 %         |
| 1ISP     | FBT                                   | *           | N/A          | 13,403,681           | 0.42 %         |
| 1ISP     | VGK                                   | *           | N/A          | 13,097,125           | 0.41 %         |
| 1ISP     | EWU                                   | *           | N/A          | 11,743,804           | 0.37 %         |
| 1ISP     | WCLD                                  | *           | N/A          | 9,411,832            | 0.30 %         |
| 1ISP     | WTAI                                  | N           | N/A          | 9,215,005            | 0.29 %         |
| 1ISP     | IEV                                   | *           | N/A          | 9,174,509            | 0.29 %         |
| 1ISP     | KWEB                                  | *           | N/A          | 9,109,284            | 0.29 %         |
| 1ISP     | HERO                                  | *           | N/A          | 8,849,188            | 0.28 %         |
| 1ISP     | FIVG                                  | *           | N/A          | 8,380,939            | 0.26 %         |
| 1ISP     | ICLN                                  | *           | N/A          | 8,229,994            | 0.26 %         |
| 1ISP     | FINX                                  | *           | N/A          | 6,166,215            | 0.19 %         |
| 1ISP     | VOLT                                  | N           | N/A          | 4,509,149            | 0.14 %         |
|          | <b>Udibonos</b>                       | <b>UDIS</b> |              | <b>101,008,077</b>   | <b>3.18%</b>   |
| S        | UDIBONO                               | 231116      | AAA(mex)     | 101,008,077          | 3.18 %         |
|          | <b>Reportos</b>                       |             |              | <b>91,081,799</b>    | <b>2.87%</b>   |
| LD       | BONDES                                | 220714      | AAA(mex)     | 91,081,799           | 2.87 %         |
|          | <b>TOTAL CARTERA</b>                  |             |              | <b>3,172,152,870</b> | <b>100.00%</b> |
|          | <b>ACTIVO NETO</b>                    |             |              | <b>3,209,457,604</b> | <b>-</b>       |
|          | <b>VAR ESTABLECIDO \$</b>             |             |              | <b>60,658,749</b>    | <b>1.89%</b>   |

**VAR OBSERVADO PROMEDIO \$**

**19,662,986 0.61%**

**Cartera al:**

9/Sep/2021

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EL VALOR EN RIESGO (VAR POR SUS SIGLAS EN INGLÉS) ES CALCULADO UTILIZANDO EL MÉTODO MONTECARLO, CONSIDERANDO 250 PERÍODOS DE HISTORIA Y GENERANDO 1000 ESCENARIOS DE LOS PRINCIPALES FACTORES DE RIESGO QUE AFECTAN EL VALOR DE LOS  
ACTIVOS QUE COMPONEN LA CARTERA. EL NIVEL DE CONFIANZA REPORTADO ES DEL 95% CON UN HORIZONTE DE 1 DÍA