

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 | % |
|----------|---------------------------------------|-------------|--------------|----------------------|----------------|
| | CPOs sobre Acciones del IPC | | | 14,920,500 | 0.47% |
| 1B | NAFTRAC | ISHRS | Alta | 14,920,500 | 0.47 % |
| | Chequera dolares | | | 19,940 | - % |
| CHD | 40-002 | 9079985 | N/A | 19,940 | 0.00 % |
| | Soc. de Inv. de Renta Variable | | | 539,566,247 | 17.01% |
| 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 % |
| | Sociedad de Inversion de Deuda | | | 1,308,598,837 | 41.25% |
| 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 % |
| | TRAC Tit. ref. acciones extr. | | | 1,116,957,471 | 35.21% |
| 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 % |
| | Udibonos | UDIS | | 101,008,077 | 3.18% |
| S | UDIBONO | 231116 | AAA(mex) | 101,008,077 | 3.18 % |
| | Reportos | | | 91,081,799 | 2.87% |
| LD | BONDES | 220714 | AAA(mex) | 91,081,799 | 2.87 % |
| | TOTAL CARTERA | | | 3,172,152,870 | 100.00% |
| | ACTIVO NETO | | | 3,209,457,604 | - |
| | VAR ESTABLECIDO \$ | | | 60,658,749 | 1.89% |

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