

PRINLS1

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

DISCRECIONAL

| T. VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
|----------|---------------------------------------|-------------|--------------|----------------------|----------------|
| | Bonos Gov. Fed. Tasa fija | | | 127,968,963 | 11.37% |
| M | BONOS | 330526 | AAA(mex) | 127,968,963 | 11.37 % |
| | Chequera dolares | | | 101,956 | 0.01% |
| CHD | 40-002 | 9079993 | N/A | 101,956 | 0.01 % |
| | Soc. de Inv. de Renta Variable | | | 198,633,400 | 17.65% |
| 52 | PRINRVA | FFX | N/A | 129,468,845 | 11.50 % |
| 52 | GLREITS | FFX | N/A | 42,233,187 | 3.75 % |
| 52 | PEMERGE | FFX | N/A | 26,931,368 | 2.39 % |
| | Sociedad de Inversion de Deuda | | | 540,613,184 | 48.03% |
| 51 | PRINFMP | FFX | AAAf/S3(me | 418,731,620 | 37.20 % |
| 51 | PRINGLP | FFX | AAAf/S5(me | 91,788,373 | 8.16 % |
| 51 | PRINMAS | FFX | AAAf/S3(me | 30,093,191 | 2.67 % |
| | TRAC Tit. ref. acciones extr. | | | 211,963,503 | 18.83% |
| 1ISP | SHV | * | N/A | 94,716,231 | 8.42 % |
| 1ISP | IVV | * | N/A | 56,540,124 | 5.02 % |
| 1ISP | CBU0 | N | N/A | 30,436,769 | 2.70 % |
| 1ISP | EWJ | * | N/A | 22,690,323 | 2.02 % |
| 1ISP | IJH | * | N/A | 7,580,055 | 0.67 % |
| | Udibonos | UDIS | | 35,304,610 | 3.14% |
| S | UDIBONO | 311127 | AAA(mex) | 35,304,610 | 3.14 % |
| | Reportos | | | 10,912,002 | 0.97% |
| BI | CETES | 240321 | AAA(mex) | 10,912,002 | 0.97 % |
| | TOTAL CARTERA | | | 1,125,497,617 | 100.00% |
| | ACTIVO NETO | | | 1,123,303,524 | - |
| | VAR ESTABLECIDO \$ | | | 12,693,330 | 1.13% |
| | VAR OBSERVADO PROMEDIO \$ | | | 4,838,104 | 0.43% |
| | Cartera al: | | 1/25/2024 | | - |

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.