

| Análisis de Sensibilidad de PROF-B2 [1] | | |
|---|------------------|--------------------|
| Factor | Cambio en factor | Cambio en el fondo |
| Tasa Nominal | -/+ 1 pb | +/-0.000095 |
| Tasa Real | -/+ 1 pb | +/-0.000342 |
| Divisas | -/+ 1 pb | +/-0 |
| Sensibilidad | -/+ 1 pb | +/-0.00044 |

[1] Al 31-may-2019

| Valor en Riesgo, por día de PROF-B2 [1] | |
|---|----------|
| Límite | 1.10 |
| VaR | 0.482748 |

[1] Al 31-may-2019

| Rendimiento de gestión últimos 36 meses de PROF-B2 [1] | |
|--|------|
| [1] Al 30-abr-2019 | 6.46 |

[1] Es el rendimiento que obtuvieron los activos de las SIEFORES antes de comisiones sobre saldo
Fuente: CONSAR

La información presentada no debe interpretarse como una recomendación en ningún sentido.

| Estructura de comisiones por administración de las cuentas [1] | |
|--|------|
| Sobre saldo [2] | 0.99 |

[1] Al 30-abr-2019

[2] Porcentaje anual.

| Desglose del Riesgo de Crédito y Liquidez de PROF-B2 | | | | |
|--|-----------------|-------------------------------------|--------------------|---------------------|
| Sector | Calificación | Plazo a vencimiento promedio (días) | Monto (miles) | Posición porcentual |
| Gobierno Federal | | | 137,730,622 | 61.9% |
| Otro | | | 34,207,747 | 15.4% |
| | Otros Derivados | | 19,665,836 | 8.8% |
| | Capitales | | -16,668,679 | -7.5% |
| | | | 31,210,590 | 14.0% |
| Europeso | | 3,588 | 1,267,508 | 0.6% |
| | IA | 1,219 | 275,906 | 0.1% |
| | IA- | 3,588 | 569,202 | 0.3% |
| | IBBB+ | 1,893 | 422,401 | 0.2% |
| Energía | | 6,838 | 6,361,687 | 2.9% |
| | AAA | 1,439 | 1,958,640 | 0.9% |
| | AA+ | 2,522 | 3,886,356 | 1.7% |
| | A- ≥ | 6,838 | 516,691 | 0.2% |
| Industrial | | 2,103 | 1,195,380 | 0.5% |
| | AAA | 1,842 | 996,616 | 0.4% |
| | AA+ | 2,103 | 198,764 | 0.1% |
| Materiales | | 2,935 | 378,502 | 0.2% |
| | AA | 1,010 | 258,544 | 0.1% |
| | AA- | 2,935 | 119,958 | 0.1% |
| Productos de consumo | | 2,909 | 5,048,001 | 2.3% |
| | AAA | 1,377 | 2,551,046 | 1.1% |
| | AA+ | 2,850 | 874,320 | 0.4% |
| | AA | 1,924 | 1,322,796 | 0.6% |
| | AA- | 2,909 | 165,489 | 0.1% |
| | A- ≥ | 967 | 134,351 | 0.1% |
| Servicios de Telecomunicaciones | | 8,746 | 6,465,884 | 2.9% |
| | AAA | 1,330 | 4,671,723 | 2.1% |
| | AA+ | 8,746 | 30,428 | 0.0% |
| | AA- | 2,242 | 1,721,641 | 0.8% |
| | A- ≥ | 6,552 | 42,091 | 0.0% |
| Servicios financieros | | 5,289 | 27,690,140 | 12.4% |
| | AAA | 4,335 | 27,688,905 | 12.4% |
| | AA+ | 5,289 | 870 | 0.0% |
| | AA- | 5,044 | 189 | 0.0% |
| | A- ≥ | 4,788 | 176 | 0.0% |
| Infraestructura | | 7,161 | 1,839,163 | 0.8% |
| | AAA | 7,161 | 1,012,260 | 0.5% |
| | AA+ | 4,467 | 256,777 | 0.1% |
| | AA- | 4,715 | 570,126 | 0.3% |
| Estados, municipios y provincias | | 1,919 | 476,094 | 0.2% |
| | AAA | 1,919 | 476,094 | 0.2% |
| Total General | | | 222,660,727 | 100.0% |