

| Análisis de Sensibilidad de PROF-B4 [1] | | |
|---|---------------------|--------------------|
| Factor | Cambio en el factor | Cambio en el fondo |
| Tasa Nominal | -/+ 1 pb | +/-0.000094 |
| Tasa Real | -/+ 1 pb | +/-0.000313 |
| Divisas | -/+ 1 pb | +/-0 |
| Sensibilidad | -/+ 1 pb | +/-0.000428 |

[1] Al 31-may-2019

| Valor en Riesgo, por día de PROF-B4 [1] | |
|---|----------|
| Límite | 2.10 |
| VaR | 0.562000 |

[1] Al 31-may-2019

| Rendimiento de gestión últimos 36 meses de PROF-B4 [1] | |
|--|------|
| [1] Al 30-abr-2019 | 7.79 |

[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-B4 | | | | |
|--|--------------|-------------------------------------|-------------------|---------------------|
| Sector | Calificación | Plazo a vencimiento promedio (días) | Monto (miles) | Posición porcentual |
| Gobierno Federal | | | 51,530,326 | 59.8% |
| Otro | | | 18,743,825 | 21.8% |
| | Otros | | 6,832,181 | 7.9% |
| | Derivados | | -4,280,675 | -5.0% |
| | Capitales | | 16,192,319 | 18.8% |
| Europeso | | 3,588 | 393,065 | 0.5% |
| | IA | 1,219 | 79,996 | 0.1% |
| | IA- | 3,588 | 176,541 | 0.2% |
| | IBBB+ | 1,893 | 136,529 | 0.2% |
| Energía | | 4,183 | 1,511,416 | 1.8% |
| | AAA | 1,439 | 568,370 | 0.7% |
| | AA+ | 2,522 | 775,688 | 0.9% |
| | A- ≥ | 4,183 | 167,359 | 0.2% |
| Industrial | | 2,103 | 405,720 | 0.5% |
| | AAA | 1,842 | 337,399 | 0.4% |
| | AA+ | 2,103 | 68,321 | 0.1% |
| Materiales | | 2,935 | 104,282 | 0.1% |
| | AA | 1,010 | 66,322 | 0.1% |
| | AA- | 2,935 | 37,960 | 0.0% |
| Productos de consumo | | 2,909 | 1,408,032 | 1.6% |
| | AAA | 1,377 | 668,697 | 0.8% |
| | AA+ | 2,850 | 289,480 | 0.3% |
| | AA | 1,924 | 354,282 | 0.4% |
| | AA- | 2,909 | 52,151 | 0.1% |
| | A- ≥ | 967 | 43,422 | 0.1% |
| Servicios de Telecomunicaciones | | 8,746 | 1,855,965 | 2.2% |
| | AAA | 1,330 | 1,207,503 | 1.4% |
| | AA+ | 8,746 | 7,551 | 0.0% |
| | AA- | 2,242 | 627,628 | 0.7% |
| | A- ≥ | 6,552 | 13,283 | 0.0% |
| Servicios financieros | | 5,289 | 9,344,842 | 10.8% |
| | AAA | 4,246 | 9,344,016 | 10.8% |
| | AA+ | 5,289 | 589 | 0.0% |
| | AA- | 5,044 | 119 | 0.0% |
| | A- ≥ | 4,788 | 118 | 0.0% |
| Infraestructura | | 7,161 | 702,632 | 0.8% |
| | AAA | 7,161 | 347,857 | 0.4% |
| | AA+ | 4,467 | 210,847 | 0.2% |
| | AA- | 4,715 | 143,928 | 0.2% |
| Estados, municipios y provincias | | 1,919 | 157,791 | 0.2% |
| | AAA | 1,919 | 157,791 | 0.2% |
| Total General | | | 86,157,895 | 100.0% |