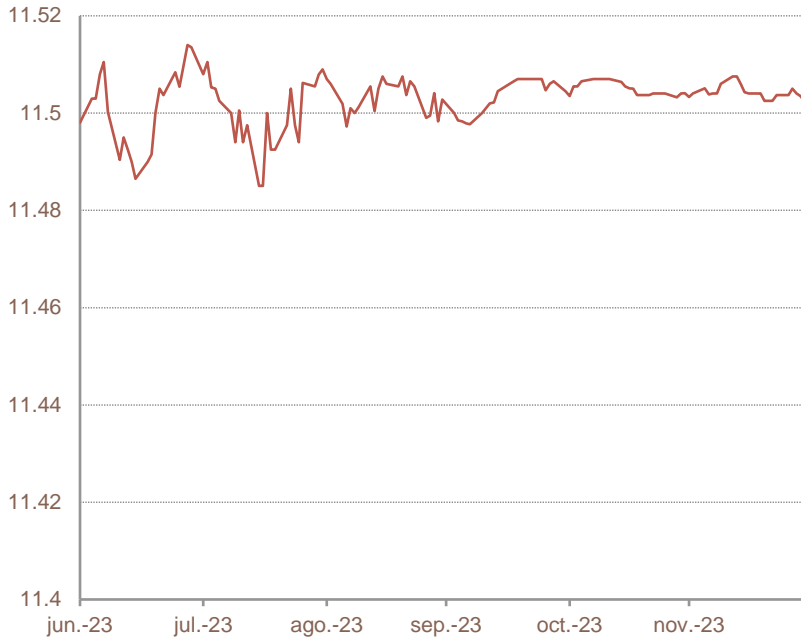
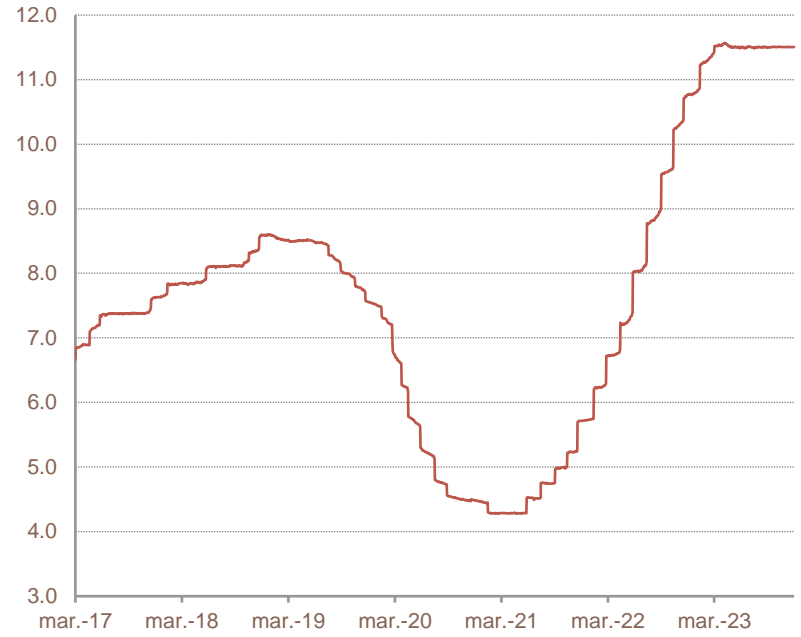


TIIIE



Fecha	Nivel (%)
30-jun.-2023	11.498
31-jul.-2023	11.508
31-ago.-2023	11.507
30-sep.-2023	11.503
31-oct.-2023	11.504
30-nov.-2023	11.503
29-dic.-2023	11.503

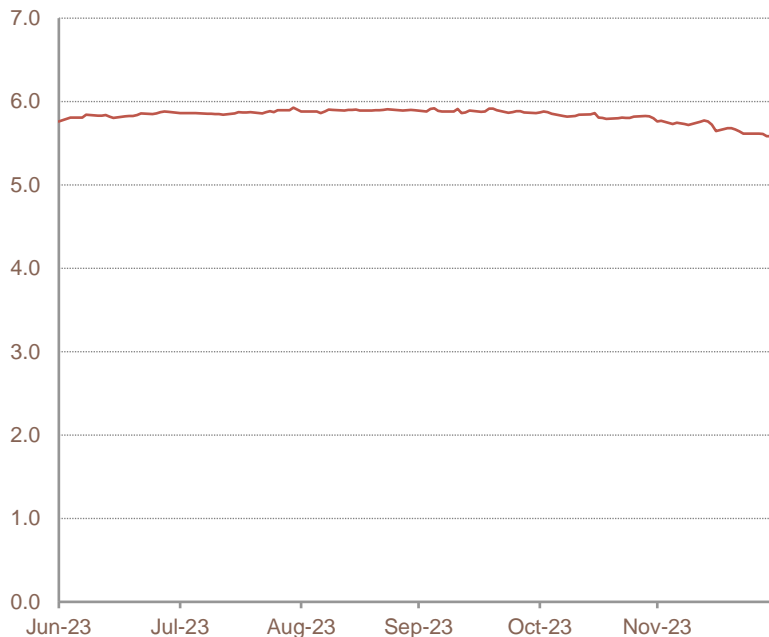
TIIIE



Fecha	Nivel (%)
29-dic.-2018	8.596
29-dic.-2019	7.562
29-dic.-2020	4.485
29-dic.-2021	5.715
29-dic.-2022	10.761
29-dic.-2023	11.503

Fuente: Bloomberg (Clave de pizarra MXIBTIIIE Index). Cierre del día.

USD LIBOR 6 MESES



Fecha	Nivel (%)
30-jun.-2023	5.762
31-jul.-2023	5.861
31-ago.-2023	5.883
30-sep.-2023	5.896
31-oct.-2023	5.871
30-nov.-2023	5.762
29-dic.-2023	5.586

USD LIBOR 6 MESES



Fecha	Nivel (%)
29-dic.-2018	2.873
29-dic.-2019	1.921
29-dic.-2020	0.257
29-dic.-2021	0.354
29-dic.-2022	5.138
29-dic.-2023	5.586

Fuente: Bloomberg (Clave de pizarra US0006M Index). Cierre del día.

CMS 10 AÑOS



Fecha	Nivel (%)
30-jun.-2023	3.857
31-jul.-2023	3.857
31-ago.-2023	3.857
30-sep.-2023	3.857
31-oct.-2023	3.857
30-nov.-2023	3.857
29-dic.-2023	3.857

CMS 10 AÑOS



Fecha	Nivel (%)
29-dic.-2018	2.766
29-dic.-2019	1.815
29-dic.-2020	0.947
29-dic.-2021	1.613
29-dic.-2022	3.818
29-dic.-2023	3.857

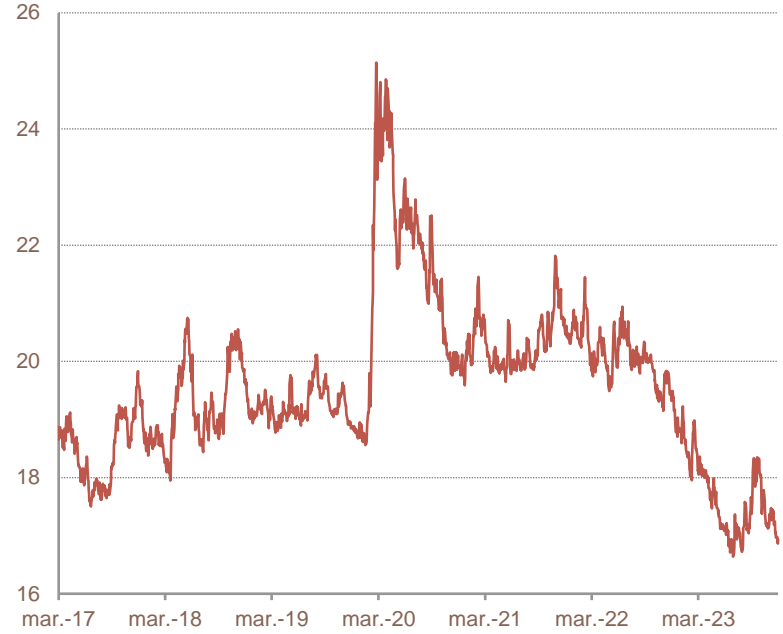
Fuente: Bloomberg (Clave de pizarra USISDA10 Index). Cierre del día.

USDMXN



Fecha	Nivel (%)
30-jun.-2023	17.1505
31-jul.-2023	16.7025
31-ago.-2023	16.8318
30-sep.-2023	17.3785
31-oct.-2023	18.0530
30-nov.-2023	17.3715
29-dic.-2023	16.9345

USDMXN



Fecha	Nivel (%)
29-dic.-2018	19.6253
29-dic.-2019	18.8450
29-dic.-2020	19.9030
29-dic.-2021	20.5545
29-dic.-2022	19.3210
29-dic.-2023	16.9345

Fuente: Bloomberg (Clave de pizarra MSFXMXN Index). Cierre del día.

SGI VOL TARGET BRIC



Fecha	Nivel (%)
30-sep.-2019	1232.79
31-oct.-2019	1302.64
30-nov.-2019	1311.25
31-dic.-2019	1461.65
31-ene.-2020	1439.03
29-feb.-2020	1350.74
31-mar.-2020	1179.84

SGI VOL TARGET BRIC



Fecha	Nivel (%)
31-mar.-2015	1032.50
31-mar.-2016	811.84
31-mar.-2017	1012.60
31-mar.-2018	1584.09
31-mar.-2019	1478.33
31-mar.-2020	1179.84

Fuente: Bloomberg (Clave de pizarra SGIXVTBI Index). Cierre del día.

SGI SMART MARKET NEUTRAL COMMODITY INDEX



Fecha	Nivel (%)
30-jun.-2023	155.86
31-jul.-2023	152.95
31-ago.-2023	152.64
30-sep.-2023	147.73
31-oct.-2023	149.98
30-nov.-2023	151.63
29-dic.-2023	152.28

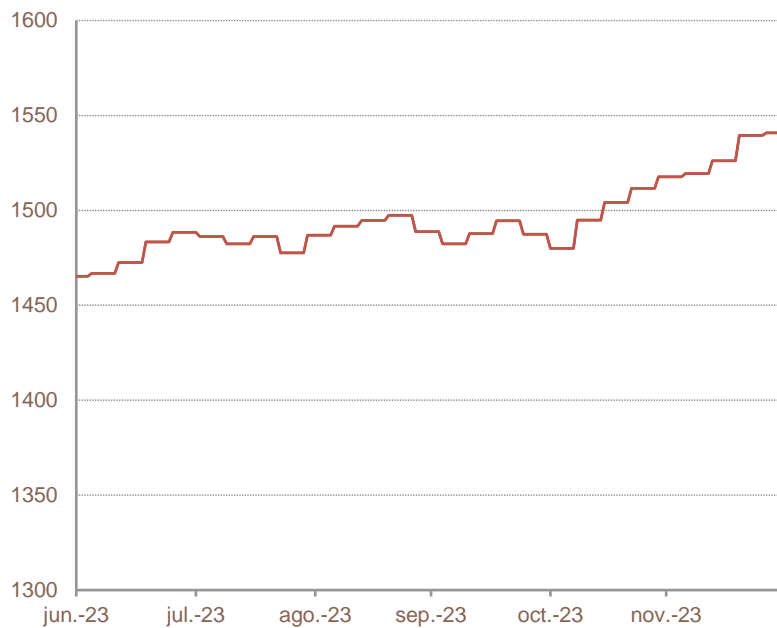
SGI SMART MARKET NEUTRAL COMMODITY INDEX



Fecha	Nivel (%)
29-dic.-2018	147.16
29-dic.-2019	148.88
29-dic.-2020	162.61
29-dic.-2021	168.74
29-dic.-2022	153.52
29-dic.-2023	152.28

Fuente: Bloomberg (Clave de pizarra SGICVMX Index). Cierre del día.

ABSOLUTE STRATEGIES INDEX



Fecha	Nivel (%)
30-jun.-2023	1465.22
31-jul.-2023	1488.48
31-ago.-2023	1486.84
30-sep.-2023	1488.75
31-oct.-2023	1480.05
30-nov.-2023	1517.62
29-dic.-2023	1540.86

ABSOLUTE STRATEGIES INDEX



Fecha	Nivel (%)
29-dic.-2018	1295.41
29-dic.-2019	1418.13
29-dic.-2020	1382.36
29-dic.-2021	1480.79
29-dic.-2022	1401.64
29-dic.-2023	1540.86

Fuente: Bloomberg (Clave de pizarra IND1ABST Index). Cierre del día.

NOKIA FH EQUITY



Fecha	Nivel (%)
30-jun.-2023	3.84
31-jul.-2023	3.58
31-ago.-2023	3.69
30-sep.-2023	3.57
31-oct.-2023	3.14
30-nov.-2023	3.22
29-dic.-2023	3.05

NOKIA FH EQUITY



Fecha	Nivel (%)
29-dic.-2018	5.03
29-dic.-2019	3.28
29-dic.-2020	3.21
29-dic.-2021	5.57
29-dic.-2022	4.39
29-dic.-2023	3.05

Fuente: Bloomberg (Clave de pizarra NOKIA FH Equity). Cierre del día.

INGA NA EQUITY



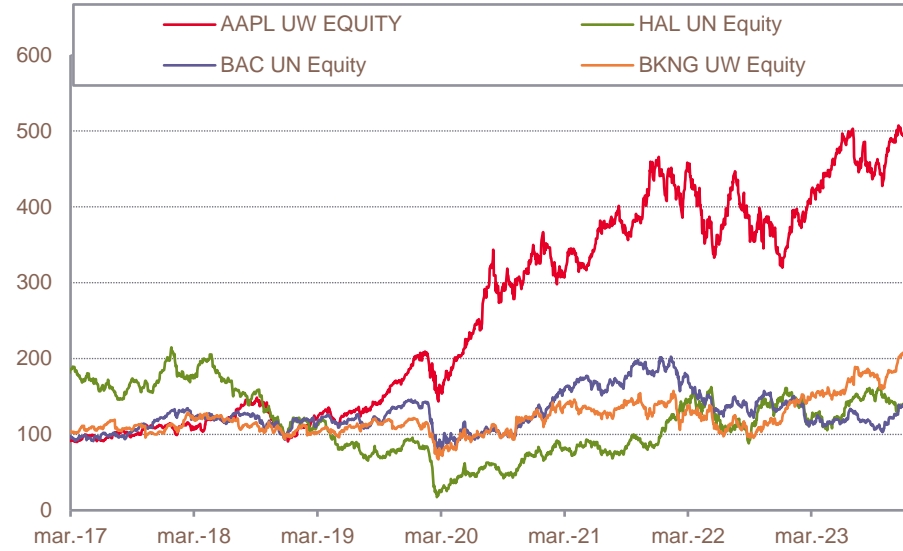
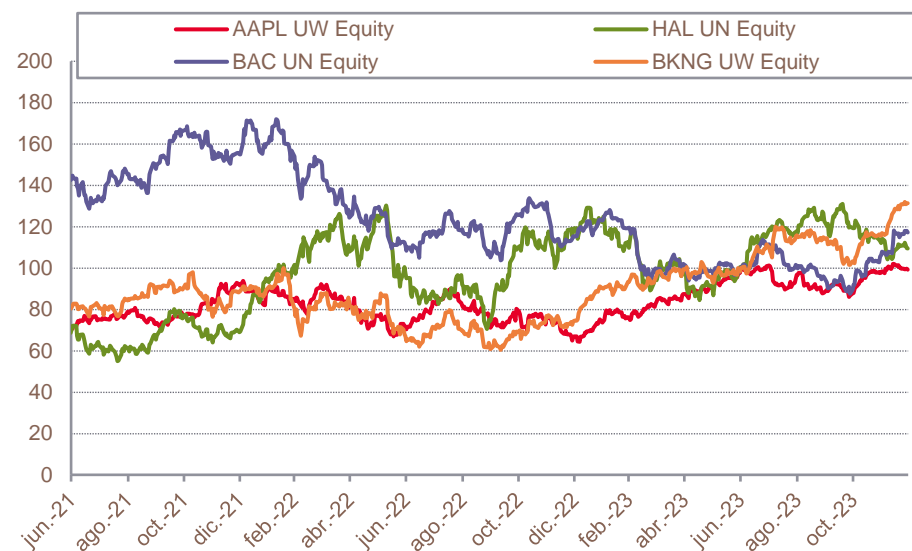
Fecha	Nivel (%)
30-jun.-2023	12.34
31-jul.-2023	13.28
31-ago.-2023	13.10
30-sep.-2023	12.55
31-oct.-2023	12.03
30-nov.-2023	12.88
29-dic.-2023	13.53

INGA NA EQUITY



Fecha	Nivel (%)
29-dic.-2018	9.36
29-dic.-2019	10.77
29-dic.-2020	7.77
29-dic.-2021	12.26
29-dic.-2022	11.50
29-dic.-2023	13.53

Fuente: Bloomberg (Clave de pizarra INGA NA Equity). Cierre del día.



AAPL UW Equity

Fecha	Nivel (%)
30-jun.-2023	193.97
31-jul.-2023	196.45
31-ago.-2023	187.87
30-sep.-2023	171.21
31-oct.-2023	170.77
30-nov.-2023	189.95
29-dic.-2023	192.53

BKNG UW Equity

Fecha	Nivel (%)
30-jun.-2023	2700.33
31-jul.-2023	2970.80
31-ago.-2023	3105.03
30-sep.-2023	3083.95
31-oct.-2023	2789.56
30-nov.-2023	3125.70
29-dic.-2023	3547.22

BAC UN Equity

Fecha	Nivel (%)
30-jun.-2023	28.69
31-jul.-2023	32.00
31-ago.-2023	28.67
30-sep.-2023	27.38
31-oct.-2023	26.34
30-nov.-2023	30.49
29-dic.-2023	33.67

HAL UN Equity

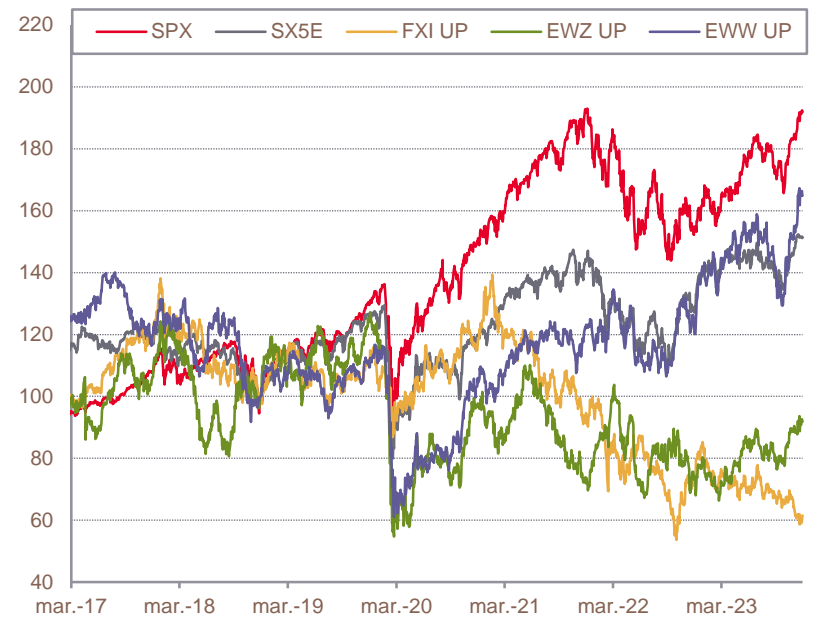
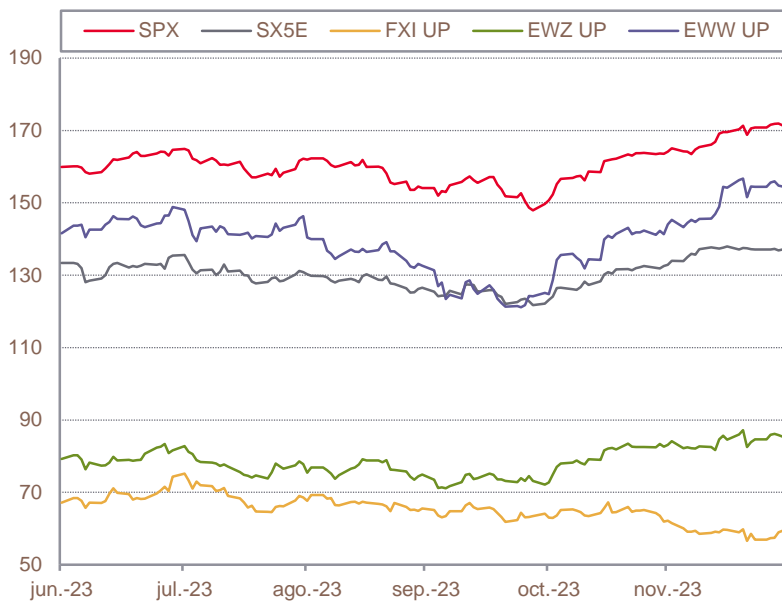
Fecha	Nivel (%)
30-jun.-2023	32.99
31-jul.-2023	39.08
31-ago.-2023	38.62
30-sep.-2023	40.50
31-oct.-2023	39.34
30-nov.-2023	37.03
29-dic.-2023	36.15

Fecha	Nivel (%)
29-dic.-2018	39.06
29-dic.-2019	72.45
29-dic.-2020	134.87
29-dic.-2021	179.38
29-dic.-2022	129.61
29-dic.-2023	192.53

Fecha	Nivel (%)
29-dic.-2018	1715.83
29-dic.-2019	2072.54
29-dic.-2020	2185.40
29-dic.-2021	2384.68
29-dic.-2022	2003.51
29-dic.-2023	3547.22

Fecha	Nivel (%)
29-dic.-2018	24.39
29-dic.-2019	35.35
29-dic.-2020	30.01
29-dic.-2021	44.63
29-dic.-2022	33.14
29-dic.-2023	33.67

Fecha	Nivel (%)
29-dic.-2018	26.46
29-dic.-2019	24.40
29-dic.-2020	18.64
29-dic.-2021	22.94
29-dic.-2022	38.87
29-dic.-2023	36.15



SPX Index

Fecha	Nivel (%)
30-jun.-2023	4450.38
31-jul.-2023	4588.96
31-ago.-2023	4507.66
30-sep.-2023	4288.05
31-oct.-2023	4193.80
30-nov.-2023	4567.80
29-dic.-2023	4769.83

SX5E Index

Fecha	Nivel (%)
30-jun.-2023	4399.09
31-jul.-2023	4471.31
31-ago.-2023	4297.11
30-sep.-2023	4174.66
31-oct.-2023	4061.12
30-nov.-2023	4382.47
29-dic.-2023	4521.44

FXI UP Equity

Fecha	Nivel (%)
30-jun.-2023	27.19
31-jul.-2023	30.42
31-ago.-2023	27.40
30-sep.-2023	26.53
31-oct.-2023	25.52
30-nov.-2023	25.16
29-dic.-2023	24.03

EWZ UP Equity

Fecha	Nivel (%)
30-jun.-2023	32.43
31-jul.-2023	33.87
31-ago.-2023	30.85
30-sep.-2023	30.67
31-oct.-2023	29.77
30-nov.-2023	34.01
29-dic.-2023	34.96

EWW UP Equity

Fecha	Nivel (%)
30-jun.-2023	62.18
31-jul.-2023	65.03
31-ago.-2023	61.66
30-sep.-2023	58.23
31-oct.-2023	54.80
30-nov.-2023	63.24
29-dic.-2023	67.85

Fecha	Nivel (%)
29-dic.-2018	2485.74
29-dic.-2019	3240.02
29-dic.-2020	3727.04
29-dic.-2021	4793.06
29-dic.-2022	3849.28
29-dic.-2023	4769.83

Fecha	Nivel (%)
29-dic.-2018	2986.53
29-dic.-2019	3782.27
29-dic.-2020	3581.37
29-dic.-2021	4284.83
29-dic.-2022	3850.07
29-dic.-2023	4521.44

Fecha	Nivel (%)
29-dic.-2018	39.07
29-dic.-2019	43.71
29-dic.-2020	45.50
29-dic.-2021	35.69
29-dic.-2022	29.01
29-dic.-2023	24.03

Fecha	Nivel (%)
29-dic.-2018	38.08
29-dic.-2019	47.31
29-dic.-2020	37.23
29-dic.-2021	27.40
29-dic.-2022	28.16
29-dic.-2023	34.96

Fecha	Nivel (%)
29-dic.-2018	41.14
29-dic.-2019	45.90
29-dic.-2020	43.59
29-dic.-2021	50.19
29-dic.-2022	50.47
29-dic.-2023	67.85