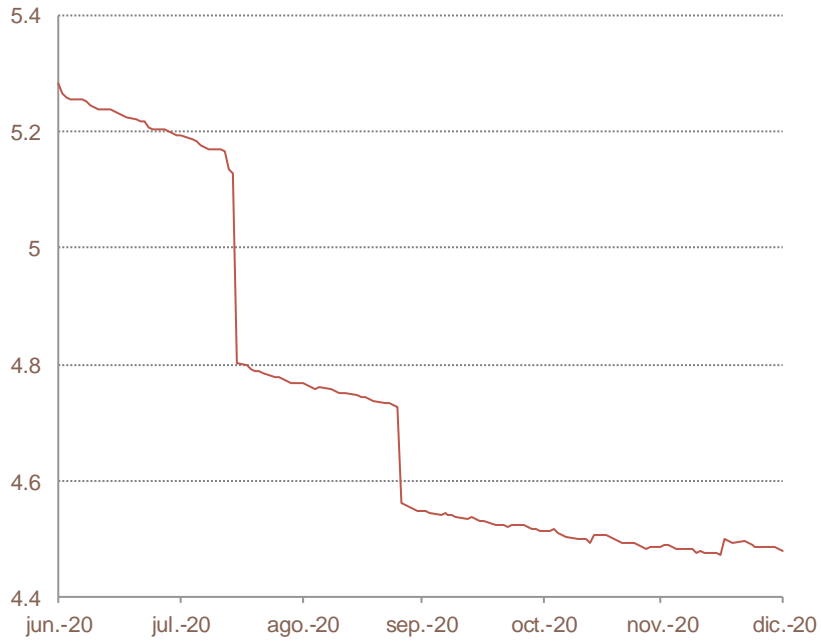
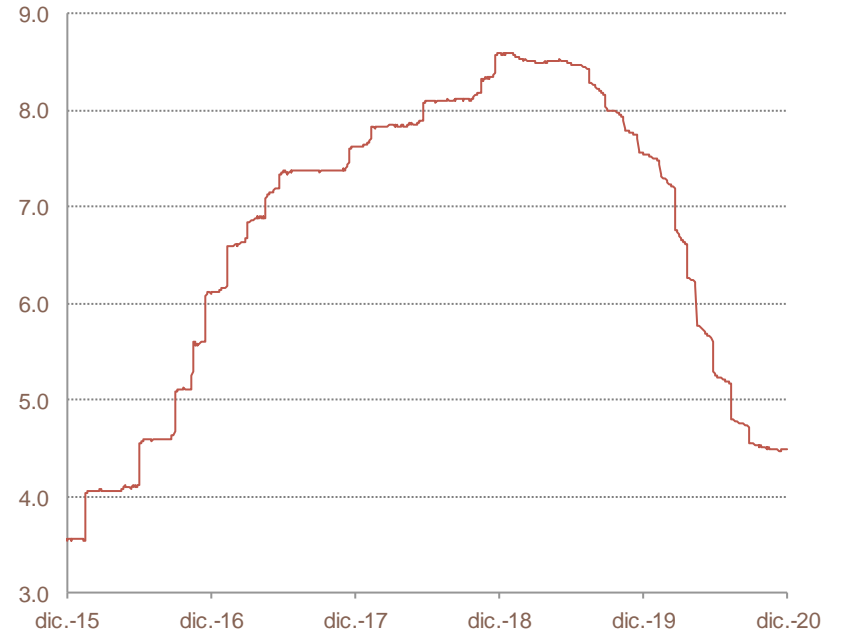


TIE



Fecha	Nivel (%)
30-jun.-2020	5.284
31-jul.-2020	5.193
31-ago.-2020	4.768
30-sep.-2020	4.549
31-oct.-2020	4.513
30-nov.-2020	4.487
31-dic.-2020	4.481

TIE



Fecha	Nivel (%)
31-dic.-2015	3.555
31-dic.-2016	6.110
31-dic.-2017	7.631
31-dic.-2018	8.590
31-dic.-2019	7.555
31-dic.-2020	4.481

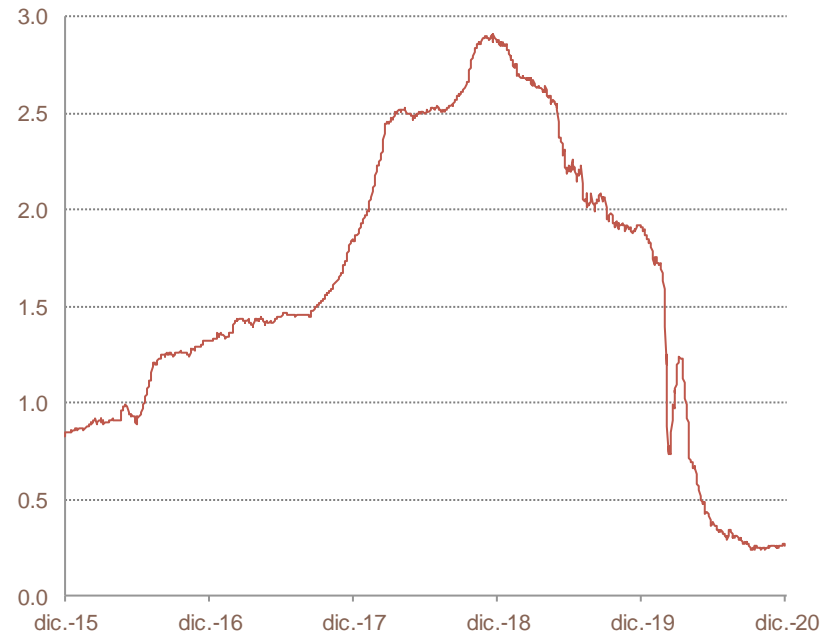
Fuente: Bloomberg (Clave de pizarra MXIBTIE Index). Cierre del día.

USD LIBOR 6 MESES



Fecha	Nivel (%)
30-jun.-2020	0.369
31-jul.-2020	0.306
31-ago.-2020	0.310
30-sep.-2020	0.260
31-oct.-2020	0.242
30-nov.-2020	0.255
31-dic.-2020	0.258

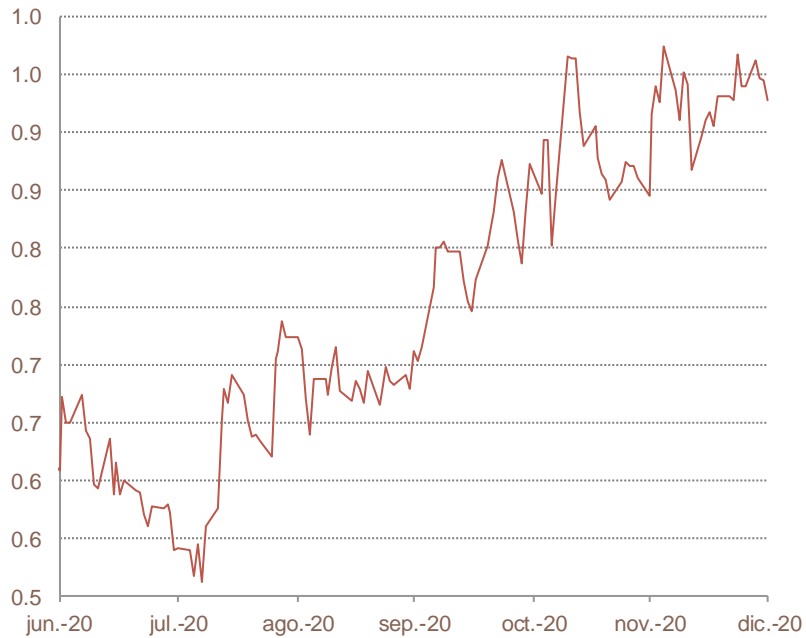
USD LIBOR 6 MESES



Fecha	Nivel (%)
31-dic.-2015	0.846
31-dic.-2016	1.318
31-dic.-2017	1.837
31-dic.-2018	2.876
31-dic.-2019	1.912
31-dic.-2020	0.258

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

CMS 10 AÑOS



Fecha	Nivel (%)
30-jun.-2020	0.609
31-jul.-2020	0.541
31-ago.-2020	0.724
30-sep.-2020	0.711
31-oct.-2020	0.873
30-nov.-2020	0.846
31-dic.-2020	0.928

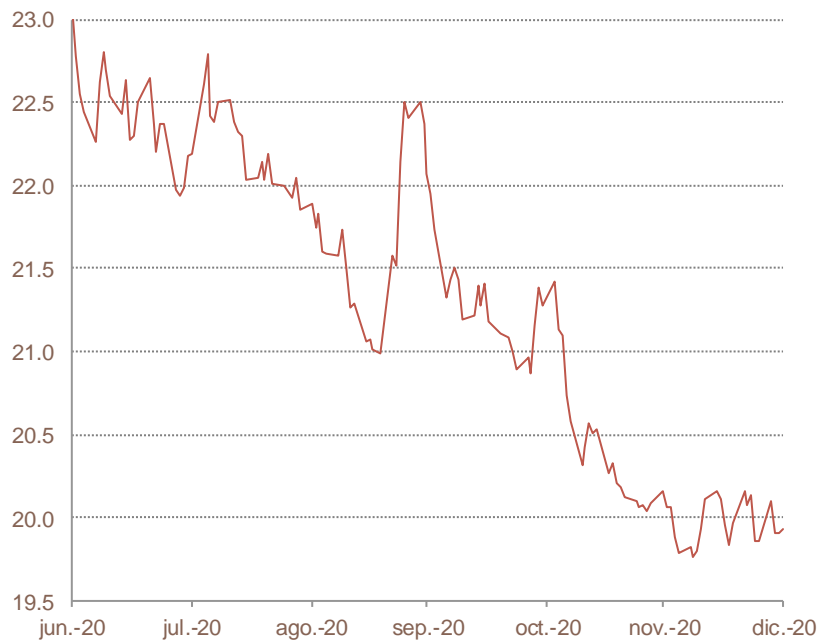
CMS 10 AÑOS



Fecha	Nivel (%)
31-dic.-2015	2.183
31-dic.-2016	2.348
31-dic.-2017	2.405
31-dic.-2018	2.766
31-dic.-2019	1.815
31-dic.-2020	0.928

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

USDMXN



Fecha	Nivel (%)
30-jun.-2020	23.1070
31-jul.-2020	22.1920
31-ago.-2020	21.8860
30-sep.-2020	22.0758
31-oct.-2020	21.2775
30-nov.-2020	20.1565
31-dic.-2020	19.9255

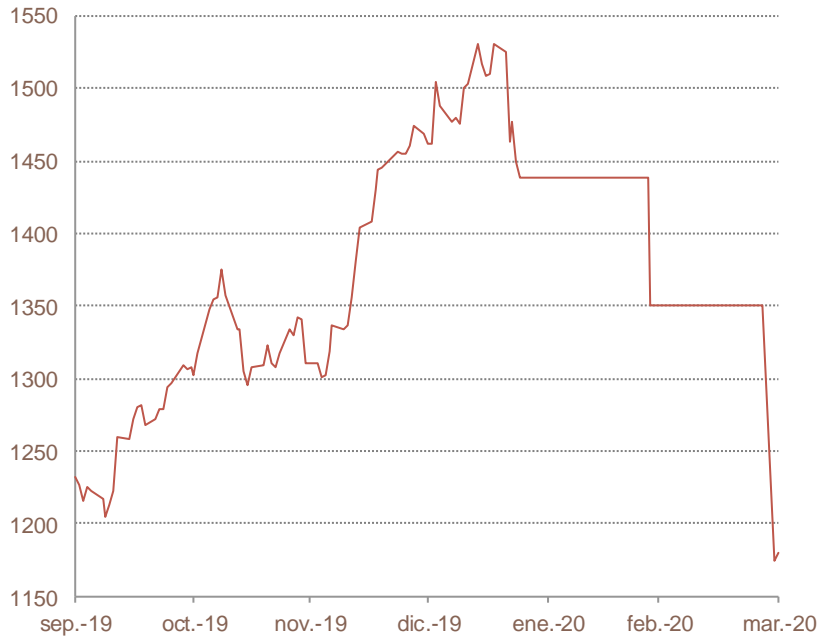
USDMXN



Fecha	Nivel (%)
31-dic.-2015	17.2712
31-dic.-2016	20.6015
31-dic.-2017	19.5655
31-dic.-2018	19.6938
31-dic.-2019	18.8840
31-dic.-2020	19.9255

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

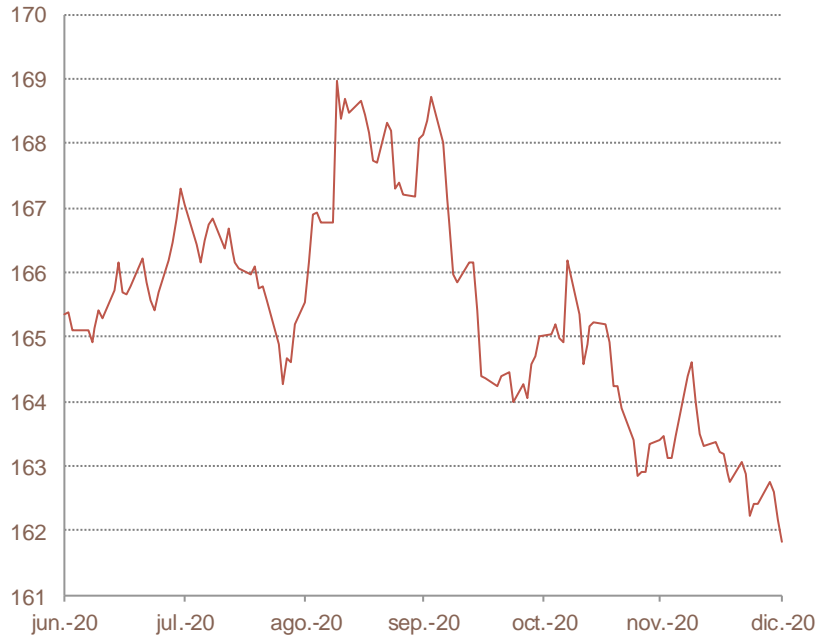
SGI VOL TARGET BRIC



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.-2020	165.35
31-jul.-2020	167.06
31-ago.-2020	165.53
30-sep.-2020	168.12
31-oct.-2020	165.02
30-nov.-2020	163.41
31-dic.-2020	161.84

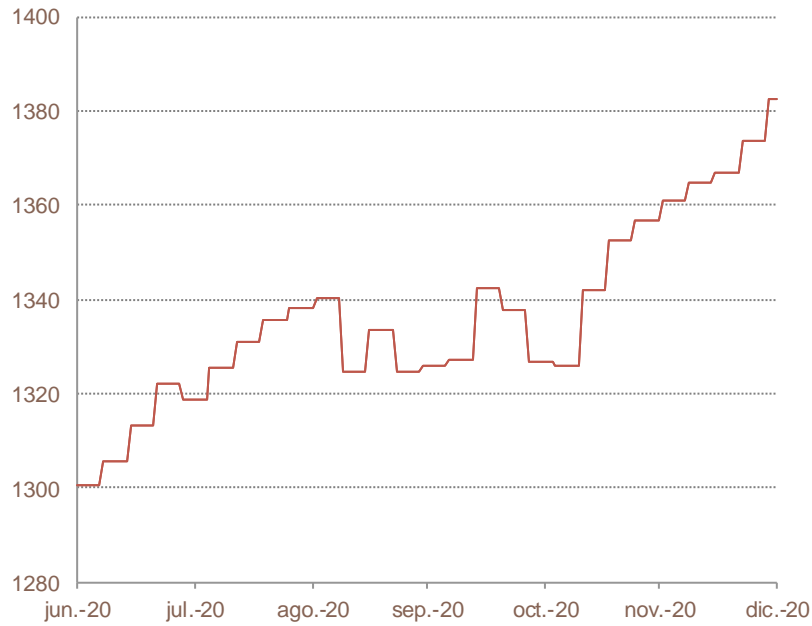
SGI SMART MARKET NEUTRAL COMMODITY INDEX



Fecha	Nivel (%)
31-dic.-2015	132.28
31-dic.-2016	139.69
31-dic.-2017	143.15
31-dic.-2018	148.25
31-dic.-2019	148.86
31-dic.-2020	161.84

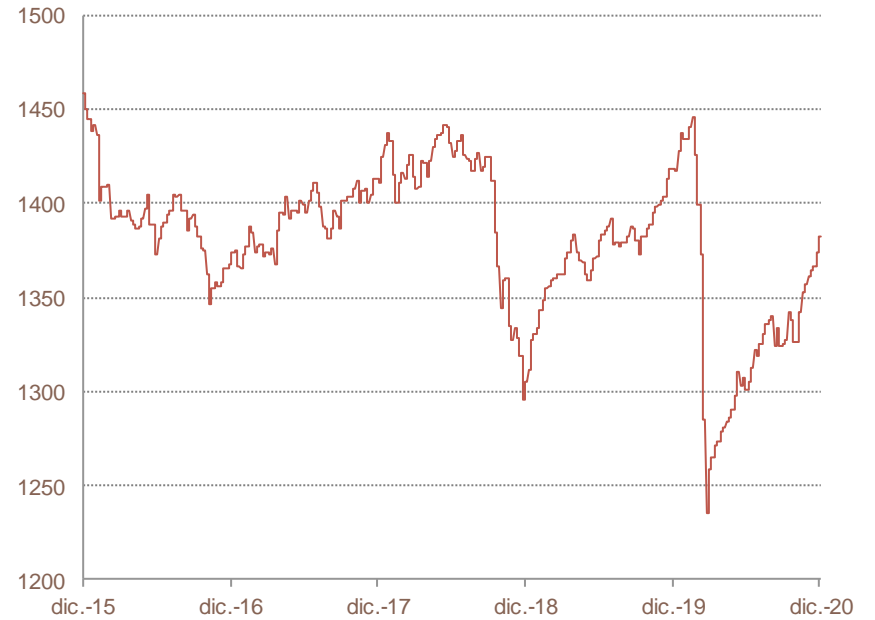
Fuente: Bloomberg (Clave de pizarra SGICVMX Index). Cierre del día.

ABSOLUTE STRATEGIES INDEX



Fecha	Nivel (%)
30-jun.-2020	1300.51
31-jul.-2020	1318.67
31-ago.-2020	1338.15
30-sep.-2020	1325.85
31-oct.-2020	1326.51
30-nov.-2020	1356.65
31-dic.-2020	1382.36

ABSOLUTE STRATEGIES INDEX



Fecha	Nivel (%)
31-dic.-2015	1458.29
31-dic.-2016	1367.42
31-dic.-2017	1443.16
31-dic.-2018	1295.41
31-dic.-2019	1418.64
31-dic.-2020	1382.36

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

NOKIA FH EQUITY



Fecha	Nivel (%)
30-jun.-2020	3.89
31-jul.-2020	4.06
31-ago.-2020	4.07
30-sep.-2020	3.35
31-oct.-2020	2.90
30-nov.-2020	3.35
31-dic.-2020	3.15

NOKIA FH EQUITY



Fecha	Nivel (%)
31-dic.-2015	6.60
31-dic.-2016	4.59
31-dic.-2017	3.89
31-dic.-2018	5.03
31-dic.-2019	3.30
31-dic.-2020	3.15

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

INGA NA EQUITY



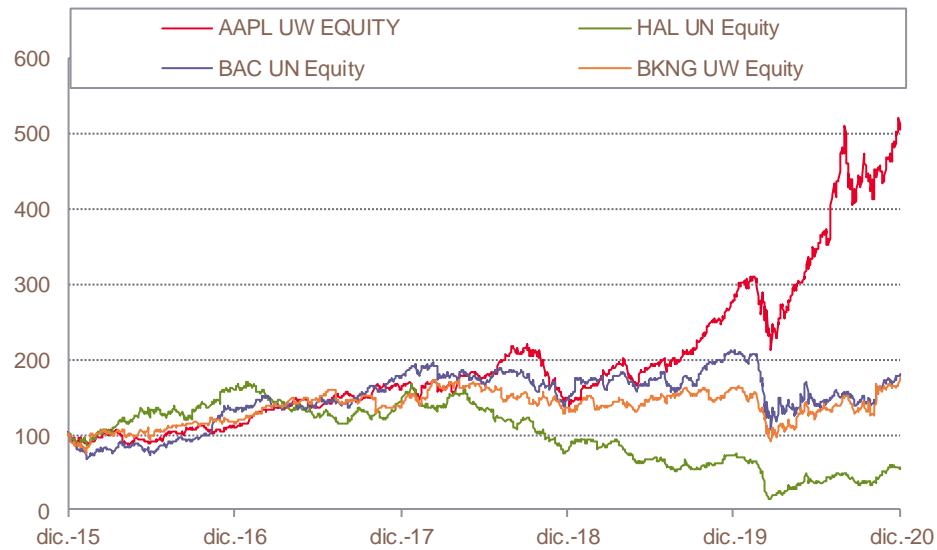
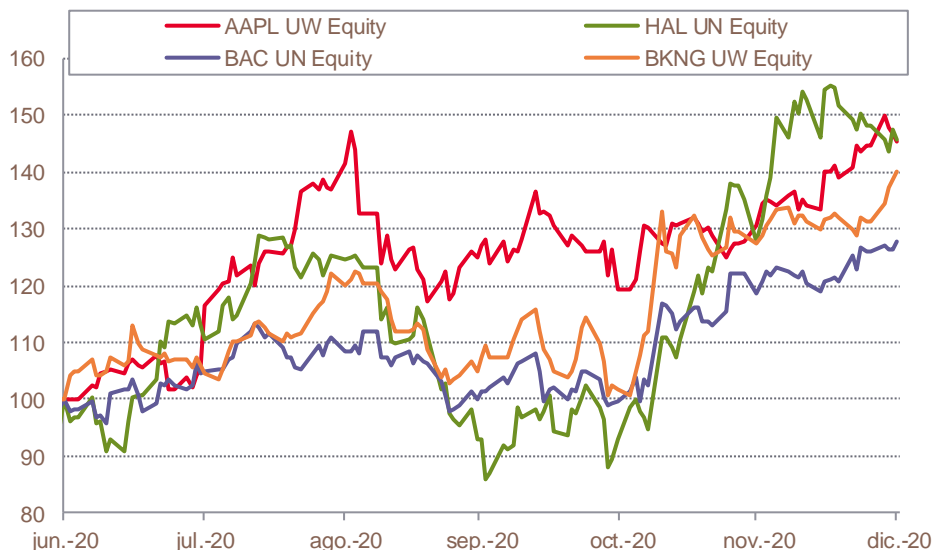
Fecha	Nivel (%)
30-jun.-2020	6.20
31-jul.-2020	5.90
31-ago.-2020	6.80
30-sep.-2020	6.06
31-oct.-2020	5.86
30-nov.-2020	8.18
31-dic.-2020	7.64

INGA NA EQUITY



Fecha	Nivel (%)
31-dic.-2015	12.45
31-dic.-2016	13.37
31-dic.-2017	15.33
31-dic.-2018	9.41
31-dic.-2019	10.69
31-dic.-2020	7.64

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



AAPL UW Equity

Fecha	Nivel (%)
30-jun.-2020	91.20
31-jul.-2020	106.26
31-ago.-2020	129.04
30-sep.-2020	115.81
31-oct.-2020	108.86
30-nov.-2020	119.05
31-dic.-2020	132.69

BKNG UW Equity

Fecha	Nivel (%)
30-jun.-2020	1592.34
31-jul.-2020	1662.13
31-ago.-2020	1910.45
30-sep.-2020	1710.68
31-oct.-2020	1622.50
30-nov.-2020	2028.45
31-dic.-2020	2227.27

BAC UN Equity

Fecha	Nivel (%)
30-jun.-2020	23.75
31-jul.-2020	24.88
31-ago.-2020	25.74
30-sep.-2020	24.09
31-oct.-2020	23.70
30-nov.-2020	28.16
31-dic.-2020	30.31

HAL UN Equity

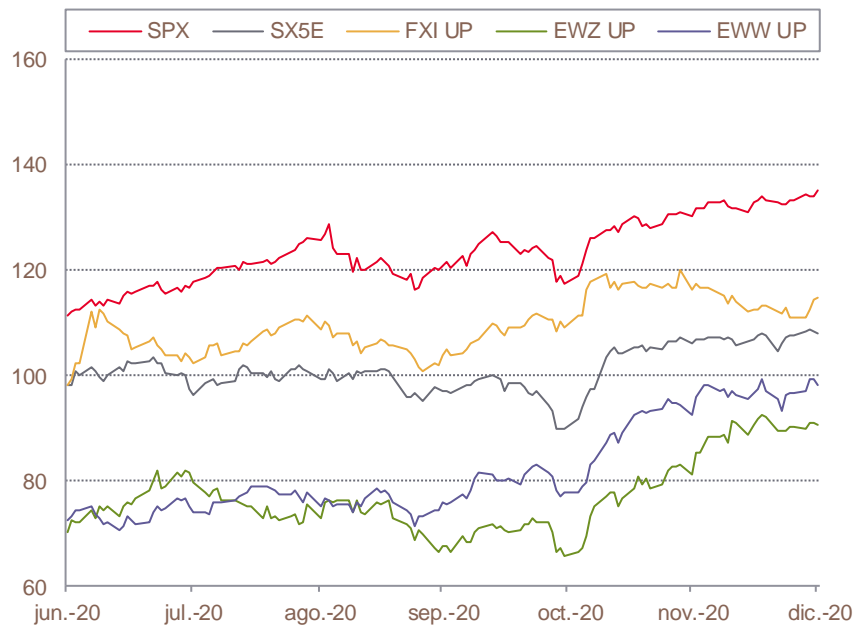
Fecha	Nivel (%)
30-jun.-2020	12.98
31-jul.-2020	14.33
31-ago.-2020	16.18
30-sep.-2020	12.05
31-oct.-2020	12.06
30-nov.-2020	16.59
31-dic.-2020	18.90

Fecha	Nivel (%)
31-dic.-2015	26.32
31-dic.-2016	28.96
31-dic.-2017	42.31
31-dic.-2018	39.44
31-dic.-2019	73.41
31-dic.-2020	132.69

Fecha	Nivel (%)
31-dic.-2015	1274.95
31-dic.-2016	1466.06
31-dic.-2017	1737.74
31-dic.-2018	1722.42
31-dic.-2019	2053.73
31-dic.-2020	2227.27

Fecha	Nivel (%)
31-dic.-2015	16.83
31-dic.-2016	22.10
31-dic.-2017	29.52
31-dic.-2018	24.64
31-dic.-2019	35.22
31-dic.-2020	30.31

Fecha	Nivel (%)
31-dic.-2015	34.04
31-dic.-2016	54.09
31-dic.-2017	48.87
31-dic.-2018	26.58
31-dic.-2019	24.47
31-dic.-2020	18.90



SPX Index

SX5E Index

FXI UP Equity

EWZ UP Equity

EWW UP Equity

Fecha	Nivel (%)
30-jun.-2020	3100.29
31-jul.-2020	3271.12
31-ago.-2020	3500.31
30-sep.-2020	3363.00
31-oct.-2020	3269.96
30-nov.-2020	3621.63
31-dic.-2020	3756.07

Fecha	Nivel (%)
30-jun.-2020	3234.07
31-jul.-2020	3174.32
31-ago.-2020	3272.51
30-sep.-2020	3193.61
31-oct.-2020	2958.21
30-nov.-2020	3492.54
31-dic.-2020	3552.64

Fecha	Nivel (%)
30-jun.-2020	39.70
31-jul.-2020	41.37
31-ago.-2020	43.96
30-sep.-2020	42.00
31-oct.-2020	44.10
30-nov.-2020	47.00
31-dic.-2020	46.43

Fecha	Nivel (%)
30-jun.-2020	28.76
31-jul.-2020	32.54
31-ago.-2020	29.82
30-sep.-2020	27.66
31-oct.-2020	26.86
30-nov.-2020	33.25
31-dic.-2020	37.07

Fecha	Nivel (%)
30-jun.-2020	31.88
31-jul.-2020	32.53
31-ago.-2020	32.91
30-sep.-2020	33.36
31-oct.-2020	34.16
30-nov.-2020	40.57
31-dic.-2020	42.99

Fecha	Nivel (%)
31-dic.-2015	2043.94
31-dic.-2016	2238.83
31-dic.-2017	2673.61
31-dic.-2018	2506.85
31-dic.-2019	3230.78
31-dic.-2020	3756.07

Fecha	Nivel (%)
31-dic.-2015	3267.52
31-dic.-2016	3290.52
31-dic.-2017	3503.96
31-dic.-2018	3001.42
31-dic.-2019	3745.15
31-dic.-2020	3552.64

Fecha	Nivel (%)
31-dic.-2015	35.29
31-dic.-2016	34.71
31-dic.-2017	46.17
31-dic.-2018	39.08
31-dic.-2019	43.63
31-dic.-2020	46.43

Fecha	Nivel (%)
31-dic.-2015	20.68
31-dic.-2016	33.34
31-dic.-2017	40.45
31-dic.-2018	38.20
31-dic.-2019	47.45
31-dic.-2020	37.07

Fecha	Nivel (%)
31-dic.-2015	49.83
31-dic.-2016	43.97
31-dic.-2017	49.29
31-dic.-2018	41.18
31-dic.-2019	45.03
31-dic.-2020	42.99