

MEDIANO PLAZO GENERAL

HR Ratings de México, S.A. De C.V.

AAA/3CP

| T.VALOR | EMISORA | SERIE | CALIF/BURS | VALOR TOTAL | % |
|---------|---|--------|------------|----------------------|---------------|
| | Bonos De Desarrollo Del Gobierno Federal | | | 751,743,608 | 1.53% |
| LD | BONDESD | 240530 | AAA(mex) | 751,743,608 | 1.53% |
| | Bonos del Gob. Fed. Tasa Fija | | | 5,562,265,801 | 11.33% |
| M | BONOS | 270603 | AAA(mex) | 2,010,094,217 | 4.09% |
| M | BONOS | 241205 | AAA(mex) | 1,361,935,833 | 2.77% |
| M | BONOS | 240905 | AAA(mex) | 1,174,525,732 | 2.39% |
| M | BONOS | 260305 | AAA(mex) | 694,134,533 | 1.41% |
| M | BONOS | 270304 | AAA(mex) | 133,802,889 | 0.27% |
| M | BONOS | 250306 | AAA(mex) | 95,501,599 | 0.19% |
| M | BONOS | 310529 | AAA(mex) | 92,270,999 | 0.19% |
| | Bonos De Protección Al Ahorro Con Pago Mensual De Inte | | | 650,144,794 | 1.32% |
| IM | BPAG28 | 240509 | AAA(mex) | 650,144,794 | 1.32% |
| | Certificados Bursátiles de Banca de Desarrollo | | | 1,484,227,446 | 3.02% |
| CD | KEXIM | 21 | Aaa.mx | 840,711,511 | 1.71% |
| CD | KDB | 22V | AAA (mex) | 568,230,250 | 1.16% |
| CD | NAFR | 22S | AAA (mex) | 75,285,685 | 0.15% |
| | Certificados de Depósito | | | 1,143,937,686 | 2.33% |
| F | BMULTIV | 23048 | mxA-2 | 500,652,925 | 1.02% |
| F | BMULTIV | 23061 | mxA-2 | 351,143,821 | 0.72% |
| F | BMULTIV | 23031 | mxA-2 | 292,140,940 | 0.60% |
| | Certificados Bursátiles Bancarios | | | 2,110,923,760 | 4.30% |
| 94 | BACTIN | 22 | AA (mex) | 452,915,294 | 0.92% |
| 94 | BACTIN | 23 | AA (mex) | 402,847,532 | 0.82% |
| 94 | BACTIN | 21-2 | AA (mex) | 402,683,424 | 0.82% |
| 94 | BACTIN | 23-3 | AA (mex) | 362,906,442 | 0.74% |
| 94 | BLADEX | 24 | AAA (mex) | 256,613,837 | 0.52% |
| 94 | BACTIN | 21 | AA (mex) | 232,957,232 | 0.47% |
| | Certificados Bursátiles Corporativos | | | 4,637,388,337 | 9.44% |

| | | | | | |
|----|---------|-------|-----------|-------------|-------|
| 91 | MOLYMET | 23 | AAA (mex) | 654,152,681 | 1.33% |
| 91 | LAB | 23-2 | AA+ (mex) | 419,923,469 | 0.86% |
| 91 | FUNO | 21-2X | AAA (mex) | 401,633,988 | 0.82% |
| 91 | BIMBO | 23-2L | AAA (mex) | 363,503,608 | 0.74% |
| 91 | ORBIA | 22L | AAA (mex) | 351,186,019 | 0.72% |
| 91 | FUNO | 23-3L | AAA (mex) | 251,878,008 | 0.51% |
| 91 | AB&CCB | 22 | AAA (mex) | 249,066,816 | 0.51% |
| 91 | NM | 24 | mxAA+ | 204,614,895 | 0.42% |
| 91 | TIPMXCB | 23-2 | AAA (mex) | 183,030,208 | 0.37% |
| 91 | LALA | 19-2 | AA (mex) | 159,519,188 | 0.33% |
| 91 | ZKCCB | 17 | A+ (mex) | 156,404,400 | 0.32% |
| 91 | FUNO | 23-2L | AAA (mex) | 150,354,704 | 0.31% |
| 91 | ELEKTRA | 23-2L | HR AA | 141,193,221 | 0.29% |
| 91 | FINN | 18 | A- (mex) | 129,957,449 | 0.27% |
| 91 | VOLARCB | 23 | HR AA+ | 100,876,151 | 0.21% |
| 91 | ELEKTRA | 22-3 | HR AA | 96,430,273 | 0.20% |
| 91 | DAIMLER | 23 | mxAAA | 87,255,728 | 0.18% |
| 91 | LAB | 23 | AA (mex) | 85,599,463 | 0.17% |
| 91 | VIVAACB | 22L | HR AA+ | 81,330,569 | 0.17% |
| 91 | ALSEA | 19 | A+ (mex) | 60,022,521 | 0.12% |
| 91 | GCARSO | 23 | AAA (mex) | 58,193,556 | 0.12% |
| 91 | ALSEA | 19-2 | A+ (mex) | 55,150,537 | 0.11% |
| 91 | BRX | 22-2 | AAA (mex) | 50,437,632 | 0.10% |
| 91 | VOLARCB | 21L | HR AA+ | 46,226,114 | 0.09% |
| 91 | BIMBO | 16 | AAA (mex) | 40,315,539 | 0.08% |
| 91 | AERMxCB | 19 | HR AA+ | 33,885,145 | 0.07% |
| 91 | GAP | 21V | mxAAA | 15,052,518 | 0.03% |
| 91 | OMA | 21V | AAA (mex) | 10,193,938 | 0.02% |

Certificados De La Tesorería De La Federación

16,651,534,477

33.91%

| | | | | | |
|----|-------|--------|----------|---------------|-------|
| BI | CETES | 240516 | AAA(mex) | 1,781,297,460 | 3.63% |
| BI | CETES | 250109 | AAA(mex) | 1,758,741,548 | 3.58% |
| BI | CETES | 250206 | AAA(mex) | 1,698,577,234 | 3.46% |
| BI | CETES | 241003 | AAA(mex) | 1,621,510,835 | 3.30% |
| BI | CETES | 240822 | AAA(mex) | 1,441,088,789 | 2.93% |
| BI | CETES | 251224 | AAA(mex) | 1,396,477,740 | 2.84% |
| BI | CETES | 241017 | AAA(mex) | 1,249,360,989 | 2.54% |
| BI | CETES | 240725 | AAA(mex) | 954,357,673 | 1.94% |
| BI | CETES | 240808 | AAA(mex) | 868,159,170 | 1.77% |
| BI | CETES | 250710 | AAA(mex) | 847,807,522 | 1.73% |
| BI | CETES | 250123 | AAA(mex) | 734,738,080 | 1.50% |
| BI | CETES | 250306 | AAA(mex) | 588,910,091 | 1.20% |
| BI | CETES | 240418 | AAA(mex) | 499,082,550 | 1.02% |
| BI | CETES | 260219 | AAA(mex) | 445,661,028 | 0.91% |
| BI | CETES | 240905 | AAA(mex) | 321,401,237 | 0.65% |
| BI | CETES | 241128 | AAA(mex) | 186,588,920 | 0.38% |
| BI | CETES | 240613 | AAA(mex) | 130,500,770 | 0.27% |

| | | | | | |
|-----|--|---------|-----------|----------------------|---------------|
| BI | CETES | 240530 | AAA(mex) | 112,910,913 | 0.23% |
| BI | CETES | 240725 | AAA(mex) | 14,361,927 | 0.03% |
| | Chequera Euros | | | 49,796 | 0.00% |
| CHE | 40-012 | 5500702 | | 49,796 | 0.00% |
| | Chequera Dolares | | | 322,589,210 | 0.66% |
| CHD | 40-133 | 8035859 | | 322,589,210 | 0.66% |
| | Títulos Emisoras Extranjeras SIC | | | 599,375,889 | 1.22% |
| D8 | CAF0627 | 90 | AA- | 397,969,246 | 0.81% |
| D8 | MSF0925 | FLOAT | A- | 201,406,643 | 0.41% |
| | Titulos de Credito Extranjeros | | | 646,520,972 | 1.32% |
| JE | AMX | 0129 | AAA (mex) | 346,327,349 | 0.71% |
| JE | AMX | 0134X | AAA (mex) | 167,122,047 | 0.34% |
| JE | AMX | 0131X | AAA (mex) | 133,071,577 | 0.27% |
| | Eurobonos de Empresas Privadas | | | 653,707,111 | 1.33% |
| D2 | GS227 | 240515 | BBB+ | 302,385,148 | 0.62% |
| D2 | CAF872 | 310222 | AA- | 247,952,163 | 0.51% |
| D2 | KEXIM | 250426 | AA | 103,369,799 | 0.21% |
| | Certificados Bursátiles Referenciados a Papel Comercial | | | 135,186,147 | 0.28% |
| 93 | TPLAY | 00223 | HR2 | 100,070,482 | 0.20% |
| 93 | ALMER | 00223 | F1 (mex) | 20,110,770 | 0.04% |
| 93 | MINSA | 00124 | HR2 | 15,004,895 | 0.03% |
| | Swaps Entregables | | | -15,449,920 | -0.03% |
| SWP | 2TIEMXP | 240724 | | -6,853,920 | -0.01% |
| SWP | 2TIEMXP | 241025 | | -7,170,250 | -0.02% |
| SWP | 2TIEMXP | 240802 | | -507,000 | 0.00% |
| SWP | 2TIEMXP | 250207 | | -918,750 | 0.00% |
| | Títulos de Organismos Financieros Multilaterales | | | 531,169,928 | 1.08% |
| JI | CABEI | 1-21S | mxAAA | 431,082,611 | 0.88% |
| JI | CABEI | 1-23S | mxAAA | 100,087,317 | 0.20% |
| | Udibonos | | | 988,639,874 | 2.01% |
| S | UDIBONO | 261203 | AAA(mex) | 844,855,708 | 1.72% |
| S | UDIBONO | 501103 | AAA(mex) | 143,784,166 | 0.29% |
| | Certif.Burs.Emit. Entidades o Inst.del Gobierno Federal | | | 1,641,122,105 | 3.34% |
| 95 | CFE | 23-2X | AAA (mex) | 422,574,016 | 0.86% |
| 95 | PEMEX | 13-2 | mxAAA | 414,811,197 | 0.85% |
| 95 | FNCOT | 23S | AAA (mex) | 352,417,457 | 0.72% |
| 95 | PEMEX | 19 | mxAAA | 251,321,520 | 0.51% |

| | | | | | |
|----|---|--------|-----------|-----------------------|----------------|
| 95 | CFE | 21-2 | AAA (mex) | 120,630,133 | 0.25% |
| 95 | FEFA | 23G | mxAAA | 79,367,781 | 0.16% |
| | Reportos | | | 2,318,005,803 | 4.72% |
| LF | BONDESF | 261001 | AAA(mex) | 939,904,361 | 1.91% |
| LF | BONDESF | 261022 | AAA(mex) | 721,552,202 | 1.47% |
| LF | BONDESF | 280615 | AAA(mex) | 300,091,976 | 0.61% |
| LF | BONDESF | 250130 | AAA(mex) | 115,840,613 | 0.24% |
| IS | BPA182 | 300328 | AAA(mex) | 100,030,538 | 0.20% |
| BI | CETES | 241003 | AAA(mex) | 67,123,715 | 0.14% |
| LF | BONDESF | 270617 | AAA(mex) | 59,829,221 | 0.12% |
| M | BONOS | 421113 | AAA(mex) | 13,633,177 | 0.03% |
| | Bonos De Desarrollo Del Gobierno Federal | | | 8,295,540,770 | 16.89% |
| LF | BONDESF | 250619 | AAA(mex) | 2,509,361,025 | 5.11% |
| LF | BONDESF | 250724 | AAA(mex) | 1,601,853,584 | 3.26% |
| LF | BONDESF | 250327 | AAA(mex) | 1,506,189,540 | 3.07% |
| LF | BONDESF | 251023 | AAA(mex) | 698,901,602 | 1.42% |
| LF | BONDESF | 250424 | AAA(mex) | 602,374,308 | 1.23% |
| LF | BONDESF | 241003 | AAA(mex) | 503,164,170 | 1.03% |
| LF | BONDESF | 251002 | AAA(mex) | 502,504,035 | 1.02% |
| LF | BONDESF | 261001 | AAA(mex) | 371,192,506 | 0.76% |
| | TOTAL CARTERA | | | 49,108,623,593 | 100.00% |
| | ACTIVO NETO | | | 48,519,406,672 | |

Cartera al: 11/04/2024

Límite Máximo de VaR: 0.134 % Var Promedio: 0.042 %
Parametros: Simulación Histórica, Intervalo de Confianza del 95%, Horizonte Temporal de 1 días y con una muestra de 252 observaciones.

"El riesgo por invertir en instrumentos financieros derivados, certificados bursátiles fiduciarios y valores estructurados o respaldados por activos en caso de tenerlos en éste fondo consiste en el impacto negativo debido al movimiento en los factores que afecten directamente al subyacente adquirido a través de alguno de los instrumentos referidos; la ganancia o pérdida en estos instrumentos puede ser muy alta debido a que los factores de riesgo implícitos como movimientos de tasas de interés, tipos de cambio o inflación por mencionar algunos pueden afectar al instrumento de forma simultanea pudiendo aumentar la volatilidad de los valores, lo anterior implica que el riesgo asociado es alto."