

MEDIANO PLAZO GENERAL

HR Ratings de México, S.A. De C.V.

AAA/3CP

| T.VALOR | EMISORA | SERIE | CALIF/BURS | VALOR TOTAL | % |
|---------|-------------------------------------------------------------|--------|------------|----------------------|---------------|
| | Bonos del Gob. Fed. Tasa Fija | | | 8,632,880,622 | 18.10% |
| M | BONOS | 240905 | AAA(mex) | 3,292,024,906 | 6.90% |
| M | BONOS | 270603 | AAA(mex) | 2,320,854,512 | 4.87% |
| M | BONOS | 241205 | AAA(mex) | 1,995,425,317 | 4.18% |
| M | BONOS | 260305 | AAA(mex) | 699,192,758 | 1.47% |
| M | BONOS | 270304 | AAA(mex) | 135,133,545 | 0.28% |
| M | BONOS | 250306 | AAA(mex) | 96,578,222 | 0.20% |
| M | BONOS | 310529 | AAA(mex) | 93,671,362 | 0.20% |
| | Comp.Cupón Segreg.Princ.Bono Desarr.Gob.Fed.Tasa Fij | | | 99,626,971 | 0.21% |
| MP | BONOS | 260903 | AAA(mex) | 99,626,971 | 0.21% |
| | Certificados Bursátiles de Banca de Desarrollo | | | 1,483,952,963 | 3.11% |
| CD | KEXIM | 21 | Aaa.mx | 840,482,450 | 1.76% |
| CD | KDB | 22V | AAA (mex) | 568,116,025 | 1.19% |
| CD | NAFR | 22S | AAA (mex) | 75,354,488 | 0.16% |
| | Certificados de Depósito | | | 1,143,887,691 | 2.40% |
| F | BMULTIV | 23048 | mxA-2 | 500,652,440 | 1.05% |
| F | BMULTIV | 23061 | mxA-2 | 351,145,596 | 0.74% |
| F | BMULTIV | 23031 | mxA-2 | 292,089,656 | 0.61% |
| | Certificados Bursátiles Bancarios | | | 2,111,097,888 | 4.43% |
| 94 | BACTIN | 22 | AA (mex) | 452,841,624 | 0.95% |
| 94 | BACTIN | 23 | AA (mex) | 403,324,556 | 0.85% |
| 94 | BACTIN | 21-2 | AA (mex) | 402,639,936 | 0.84% |
| 94 | BACTIN | 23-3 | AA (mex) | 362,842,535 | 0.76% |
| 94 | BLADEX | 24 | AAA (mex) | 256,568,641 | 0.54% |
| 94 | BACTIN | 21 | AA (mex) | 232,880,596 | 0.49% |
| | Certificados Bursátiles Corporativos | | | 4,573,155,143 | 9.59% |
| 91 | MOLYMET | 23 | AAA (mex) | 653,936,697 | 1.37% |
| 91 | LAB | 23-2 | AA+ (mex) | 420,171,493 | 0.88% |
| 91 | FUNO | 21-2X | AAA (mex) | 401,610,396 | 0.84% |

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|----|---------|-------|-----------|-------------|-------|
| 91 | BIMBO | 23-2L | AAA (mex) | 363,501,849 | 0.76% |
| 91 | ORBIA | 22L | AAA (mex) | 351,633,808 | 0.74% |
| 91 | FUNO | 23-3L | AAA (mex) | 251,832,478 | 0.53% |
| 91 | AB&CCB | 22 | AAA (mex) | 248,744,165 | 0.52% |
| 91 | NM | 24 | mxAA+ | 204,579,205 | 0.43% |
| 91 | TIPMXCB | 23-2 | AAA (mex) | 182,900,120 | 0.38% |
| 91 | LALA | 19-2 | AA (mex) | 159,445,792 | 0.33% |
| 91 | ZKCCB | 17 | A+ (mex) | 159,420,651 | 0.33% |
| 91 | FUNO | 23-2L | AAA (mex) | 150,354,429 | 0.32% |
| 91 | ELEKTRA | 23-2L | HR AA | 143,138,357 | 0.30% |
| 91 | FINN | 18 | A- (mex) | 126,327,745 | 0.27% |
| 91 | VOLARCB | 23 | HR AA+ | 100,668,621 | 0.21% |
| 91 | ELEKTRA | 22-3 | HR AA | 96,554,634 | 0.20% |
| 91 | DAIMLER | 23 | mxAAA | 87,239,942 | 0.18% |
| 91 | LAB | 23 | AA (mex) | 85,599,902 | 0.18% |
| 91 | VIVAACB | 22L | HR AA+ | 81,245,582 | 0.17% |
| 91 | GCARSO | 23 | AAA (mex) | 58,203,574 | 0.12% |
| 91 | ALSEA | 19-2 | A+ (mex) | 52,840,746 | 0.11% |
| 91 | BRX | 22-2 | AAA (mex) | 50,428,403 | 0.11% |
| 91 | VOLARCB | 21L | HR AA+ | 44,638,327 | 0.09% |
| 91 | BIMBO | 16 | AAA (mex) | 40,618,759 | 0.09% |
| 91 | AERMXCB | 19 | HR AA+ | 32,263,639 | 0.07% |
| 91 | GAP | 21V | mxAAA | 15,066,992 | 0.03% |
| 91 | OMA | 21V | AAA (mex) | 10,188,839 | 0.02% |

Certificados De La Tesorería De La Federación

17,441,785,685

36.57%

| | | | | | |
|----|-------|--------|----------|---------------|-------|
| BI | CETES | 250109 | AAA(mex) | 1,773,180,338 | 3.72% |
| BI | CETES | 250206 | AAA(mex) | 1,711,243,029 | 3.59% |
| BI | CETES | 241003 | AAA(mex) | 1,635,164,404 | 3.43% |
| BI | CETES | 240822 | AAA(mex) | 1,453,491,813 | 3.05% |
| BI | CETES | 251224 | AAA(mex) | 1,407,553,788 | 2.95% |
| BI | CETES | 250403 | AAA(mex) | 1,360,689,450 | 2.85% |
| BI | CETES | 241017 | AAA(mex) | 1,259,843,785 | 2.64% |
| BI | CETES | 240725 | AAA(mex) | 962,560,235 | 2.02% |
| BI | CETES | 260416 | AAA(mex) | 917,559,942 | 1.92% |
| BI | CETES | 240808 | AAA(mex) | 875,593,620 | 1.84% |
| BI | CETES | 250710 | AAA(mex) | 854,843,250 | 1.79% |
| BI | CETES | 250123 | AAA(mex) | 740,265,360 | 1.55% |
| BI | CETES | 250430 | AAA(mex) | 675,165,450 | 1.42% |
| BI | CETES | 250306 | AAA(mex) | 593,072,097 | 1.24% |
| BI | CETES | 260219 | AAA(mex) | 449,235,666 | 0.94% |
| BI | CETES | 240905 | AAA(mex) | 324,153,245 | 0.68% |
| BI | CETES | 241128 | AAA(mex) | 188,174,440 | 0.40% |
| BI | CETES | 240613 | AAA(mex) | 131,622,027 | 0.28% |
| BI | CETES | 240530 | AAA(mex) | 113,888,380 | 0.24% |
| BI | CETES | 240725 | AAA(mex) | 14,485,365 | 0.03% |

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|-----|----------------------------------------------------------------|---------|-----------|----------------------|---------------|
| | Chequera Euros | | | 51,130 | 0.00% |
| CHE | 40-012 | 5500702 | | 51,130 | 0.00% |
| | Chequera Dolares | | | 176,794,746 | 0.37% |
| CHD | 40-133 | 8035859 | | 176,794,746 | 0.37% |
| | Títulos Emisoras Extranjeras SIC | | | 603,349,061 | 1.27% |
| D8 | CAF0627 | 90 | AA- | 401,955,194 | 0.84% |
| D8 | MSF0925 | FLOAT | A- | 201,393,867 | 0.42% |
| | Títulos de Credito Extranjeros | | | 654,169,063 | 1.37% |
| JE | AMX | 0129 | AAA (mex) | 350,590,945 | 0.74% |
| JE | AMX | 0134X | AAA (mex) | 169,253,409 | 0.36% |
| JE | AMX | 0131X | AAA (mex) | 134,324,708 | 0.28% |
| | Eurobonos de Empresas Privadas | | | 653,706,751 | 1.37% |
| D2 | GS227 | 240515 | BBB+ | 302,302,428 | 0.63% |
| D2 | CAF872 | 310222 | AA- | 251,865,809 | 0.53% |
| D2 | KEXIM | 250426 | AA | 99,538,514 | 0.21% |
| | Certificados Bursátiles Referenciados a Papel Comercial | | | 130,163,545 | 0.27% |
| 93 | TPLAY | 00223 | HR2 | 100,070,291 | 0.21% |
| 93 | TPLAY | 00124 | HR2 | 15,088,362 | 0.03% |
| 93 | MINSA | 00124 | HR2 | 15,004,893 | 0.03% |
| | Swaps Entregables | | | -11,829,660 | -0.03% |
| SWP | 2TIEMXP | 240724 | | -5,056,510 | -0.01% |
| SWP | 2TIEMXP | 241025 | | -5,952,400 | -0.01% |
| SWP | 2TIEMXP | 240802 | | -311,500 | 0.00% |
| SWP | 2TIEMXP | 250207 | | -509,250 | 0.00% |
| | Títulos de Organismos Financieros Multilaterales | | | 531,781,487 | 1.12% |
| JI | CABEI | 1-21S | mxAAA | 431,694,054 | 0.91% |
| JI | CABEI | 1-23S | mxAAA | 100,087,433 | 0.21% |
| | Udibonos | | | 984,502,057 | 2.06% |
| S | UDIBONO | 261203 | AAA(mex) | 848,116,550 | 1.78% |
| S | UDIBONO | 311127 | AAA(mex) | 136,385,506 | 0.29% |
| | Certif.Burs.Emit. Entidades o Inst.del Gobierno Federal | | | 1,645,595,849 | 3.45% |
| 95 | CFE | 23-2X | AAA (mex) | 422,833,026 | 0.89% |
| 95 | PEMEX | 13-2 | mxAAA | 419,108,357 | 0.88% |
| 95 | FNCOT | 23S | AAA (mex) | 352,355,693 | 0.74% |
| 95 | PEMEX | 19 | mxAAA | 251,160,370 | 0.53% |
| 95 | CFE | 21-2 | AAA (mex) | 120,776,129 | 0.25% |
| 95 | FEFA | 23G | mxAAA | 79,362,275 | 0.17% |

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|----|-------------------------------------------------|--------|----------|-----------------------|----------------|
| | Reportos | | | 2,159,345,258 | 4.53% |
| IM | BPAG28 | 250508 | AAA(mex) | 918,042,717 | 1.93% |
| LF | BONDESF | 270114 | AAA(mex) | 300,091,863 | 0.63% |
| IS | BPA182 | 260219 | AAA(mex) | 297,264,999 | 0.62% |
| LF | BONDESF | 290419 | AAA(mex) | 251,764,763 | 0.53% |
| BI | CETES | 241003 | AAA(mex) | 205,578,422 | 0.43% |
| IQ | BPAG91 | 270909 | AAA(mex) | 85,055,856 | 0.18% |
| BI | CETES | 241003 | AAA(mex) | 46,300,110 | 0.10% |
| BI | CETES | 241003 | AAA(mex) | 40,271,910 | 0.08% |
| LD | BONDES | 251016 | AAA(mex) | 14,974,617 | 0.03% |
| | Bonos De Desarrollo Del Gobierno Federal | | | 4,680,402,633 | 9.81% |
| LF | BONDESF | 250724 | AAA(mex) | 1,601,997,584 | 3.36% |
| LF | BONDESF | 250619 | AAA(mex) | 1,505,353,290 | 3.16% |
| LF | BONDESF | 251023 | AAA(mex) | 699,114,633 | 1.47% |
| LF | BONDESF | 251002 | AAA(mex) | 502,619,715 | 1.05% |
| LF | BONDESF | 261001 | AAA(mex) | 371,317,411 | 0.78% |
| | TOTAL CARTERA | | | 47,694,418,883 | 100.00% |
| | ACTIVO NETO | | | 47,842,826,612 | |

Cartera al: 09/05/2024

Límite Máximo de VaR: 0.134 % Var Promedio: 0.051 %
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."