

DISCRECIONAL

HR Ratings de México, S.A. De C.V.

A/7CP

| T.VALOR | EMISORA | SERIE | CALIF/BURS | VALOR TOTAL | % |
|---------|-------------------------------------------------------|--------|------------|--------------------|---------------|
| | Bonos del Gob. Fed. Tasa Fija | | | 441,080,385 | 25.18% |
| M | BONOS | 421113 | AAA(mex) | 196,200,668 | 11.20% |
| M | BONOS | 341123 | AAA(mex) | 106,659,687 | 6.09% |
| M | BONOS | 330526 | AAA(mex) | 91,214,871 | 5.21% |
| M | BONOS | 290301 | AAA(mex) | 32,638,987 | 1.86% |
| M | BONOS | 260903 | AAA(mex) | 14,366,172 | 0.82% |
| | Certificados Bursátiles de Banca de Desarrollo | | | 44,498,509 | 2.54% |
| CD | BANOB | 21UX | AAA (mex) | 26,069,657 | 1.49% |
| CD | BANOB | 19UX | AAA (mex) | 13,856,399 | 0.79% |
| CD | BACMEXT | 14 | AAA (mex) | 4,492,033 | 0.26% |
| CD | BANOB | 17-2X | AAA (mex) | 80,420 | 0.01% |
| | Certificados Bursátiles Corporativos | | | 462,923,790 | 26.42% |
| 91 | FIBRAHD | 19U | HR AA | 41,373,808 | 2.36% |
| 91 | RCO | 18U | AAA (mex) | 28,225,483 | 1.61% |
| 91 | ELEKTRA | 22U | HR AA | 25,282,158 | 1.44% |
| 91 | OSM | 15U | mxAA- | 22,877,624 | 1.31% |
| 91 | ARA | 21-2X | AA- (mex) | 21,838,155 | 1.25% |
| 91 | GAP | 23-2L | mxAAA | 21,486,935 | 1.23% |
| 91 | FUNO | 16U | AAA (mex) | 21,093,949 | 1.20% |
| 91 | MEDICA | 20 | AA (mex) | 19,742,552 | 1.13% |
| 91 | ORBIA | 22-2L | AAA (mex) | 19,730,286 | 1.13% |
| 91 | AUNETCB | 22U | AAA (mex) | 19,555,706 | 1.12% |
| 91 | ELEKTRA | 22-2U | HR AA | 18,064,742 | 1.03% |
| 91 | LAMOSAS | 19 | AA (mex) | 18,025,490 | 1.03% |
| 91 | AGUA | 17-2X | mxAA- | 18,019,630 | 1.03% |
| 91 | SALUD | 21 | HR A+ | 17,956,577 | 1.03% |
| 91 | SALUD | 20 | HR A+ | 16,726,384 | 0.96% |
| 91 | STORAGE | 21V | AA- (mex) | 15,719,759 | 0.90% |
| 91 | VWLEASE | 24-2 | mxAAA | 15,334,633 | 0.88% |
| 91 | FUNO | 23L | AAA (mex) | 14,374,480 | 0.82% |
| 91 | FIHO | 19 | AA- (mex) | 12,775,340 | 0.73% |
| 91 | CMPC | 23L | AAA (mex) | 11,379,876 | 0.65% |

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|------|------------------------------------------------------------------|--------|-----------|--------------------|---------------|
| 91 | EDUCA | 23-2L | HR AA | 8,671,118 | 0.50% |
| 91 | FUNO | 23-2L | AAA (mex) | 7,049,717 | 0.40% |
| 91 | DANHOS | 16 | AAA (mex) | 6,976,233 | 0.40% |
| 91 | FUNO | 13U | AAA (mex) | 6,230,394 | 0.36% |
| 91 | GHEMA | 23 | HR A- | 6,023,350 | 0.34% |
| 91 | DANHOS | 17 | AAA (mex) | 5,095,149 | 0.29% |
| 91 | FSHOP | 19U | A+ (mex) | 4,745,775 | 0.27% |
| 91 | NM | 15 | mxAA+ | 3,883,357 | 0.22% |
| 91 | TENIXCB | 14U | AAA (mex) | 2,950,441 | 0.17% |
| 91 | FUNO | 15 | AAA (mex) | 2,913,840 | 0.17% |
| 91 | ACOSTCB | 15 | AAA (mex) | 2,592,008 | 0.15% |
| 91 | ALSEA | 19-2 | A+ (mex) | 1,810,056 | 0.10% |
| 91 | RCO | 12U | AAA (mex) | 1,353,733 | 0.08% |
| 91 | GHO�CB | 14 | HR D | 1,139,092 | 0.07% |
| 91 | OSM | 15 | mxAA- | 749,650 | 0.04% |
| 91 | CAMSCB | 13U | AAA (mex) | 597,782 | 0.03% |
| 91 | DMXI | 15 | mxD | 556,624 | 0.03% |
| 91 | GAP | 15-2 | mxAAA | 1,908 | 0.00% |
| | Certificados De La Tesorería De La Federación | | | 88,036,584 | 5.03% |
| BI | CETES | 260416 | AAA(mex) | 41,673,265 | 2.38% |
| BI | CETES | 260219 | AAA(mex) | 32,142,931 | 1.84% |
| BI | CETES | 260611 | AAA(mex) | 14,220,389 | 0.81% |
| | Titulos Referenciados a Acciones Tracs Extranjeras (Spot) | | | 38,543,351 | 2.20% |
| IISP | SHV | * | Alta | 38,543,351 | 2.20% |
| | Títulos de Organismos Financieros Multilaterales | | | 14,209,335 | 0.81% |
| JI | CABEI | 2-23S | mxAAA | 14,209,335 | 0.81% |
| | Udibonos | | | 554,751,912 | 31.67% |
| S | UDIBONO | 431112 | AAA(mex) | 235,678,463 | 13.45% |
| S | UDIBONO | 311127 | AAA(mex) | 166,642,276 | 9.51% |
| S | UDIBONO | 340824 | AAA(mex) | 130,118,355 | 7.43% |
| S | UDIBONO | 281130 | AAA(mex) | 22,312,818 | 1.27% |
| | Certif.Burs.Emit. Entidades o Inst.del Gobierno Federal | | | 38,719,245 | 2.21% |
| 95 | FOVISCB | 19U | Aaa.mx | 11,895,444 | 0.68% |
| 95 | PEMEX | 14U | mxAAA | 6,781,382 | 0.39% |
| 95 | FOVISCB | 17-2U | Aaa.mx | 6,407,305 | 0.37% |
| 95 | CFE | 15U | AAA (mex) | 5,564,451 | 0.32% |
| 95 | FOVISCB | 19-2U | AAA (mex) | 3,977,601 | 0.23% |
| 95 | PEMEX | 13-2 | mxAAA | 2,353,635 | 0.13% |
| 95 | TFOVIS | 14U | AAA (mex) | 1,739,426 | 0.10% |
| | Reportos | | | 69,170,527 | 3.95% |
| LD | BONDESD | 241024 | AAA(mex) | 69,170,527 | 3.95% |

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| TOTAL CARTERA | 1,751,933,638 | 100.00% |
| ACTIVO NETO | 1,752,106,618 | |

Cartera al: 18/07/2024

Límite Máximo de VaR: 1.200 % Var Promedio: 0.566 %
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."