

DISCRECIONAL

HR Ratings de México, S.A. De C.V.

AA/7CP

| T.VALOR | EMISORA | SERIE | CALIF/BURS | VALOR TOTAL | % |
|---------|---|--------|------------|--------------------|---------------|
| | Bonos del Gob. Fed. Tasa Fija | | | 358,314,085 | 22.20% |
| M | BONOS | 421113 | AAA(mex) | 152,369,169 | 9.44% |
| M | BONOS | 341123 | AAA(mex) | 87,554,754 | 5.43% |
| M | BONOS | 330526 | AAA(mex) | 71,675,672 | 4.44% |
| M | BONOS | 290301 | AAA(mex) | 32,356,247 | 2.01% |
| M | BONOS | 260903 | AAA(mex) | 14,358,243 | 0.89% |
| | Certificados Bursátiles de Banca de Desarrollo | | | 45,374,067 | 2.81% |
| CD | BANOB | 21UX | AAA (mex) | 26,365,920 | 1.63% |
| CD | BANOB | 19UX | AAA (mex) | 14,384,076 | 0.89% |
| CD | BACMEXT | 14 | AAA (mex) | 4,624,071 | 0.29% |
| | Certificados Bursátiles Corporativos | | | 495,044,237 | 30.68% |
| 91 | FIBRAHD | 19U | HR AA | 43,576,030 | 2.70% |
| 91 | RCO | 18U | AAA (mex) | 28,244,933 | 1.75% |
| 91 | ELEKTRA | 22U | HR AA | 25,662,848 | 1.59% |
| 91 | XIGNUX | 24-2 | Aaa.mx | 24,897,654 | 1.54% |
| 91 | OSM | 15U | mxAA- | 23,487,809 | 1.46% |
| 91 | ARA | 21-2X | AA- (mex) | 21,434,233 | 1.33% |
| 91 | FUNO | 16U | AAA (mex) | 21,246,013 | 1.32% |
| 91 | GAP | 23-2L | mxAAA | 21,022,407 | 1.30% |
| 91 | ORBIA | 22-2L | AAA (mex) | 20,412,956 | 1.27% |
| 91 | MEDICA | 20 | AA (mex) | 19,700,751 | 1.22% |
| 91 | AUNETCB | 22U | AAA (mex) | 19,414,757 | 1.20% |
| 91 | ELEKTRA | 22-2U | HR AA | 18,957,826 | 1.18% |
| 91 | LAMOSA | 19 | AA (mex) | 18,750,664 | 1.16% |
| 91 | AGUA | 17-2X | mxAA- | 18,710,771 | 1.16% |
| 91 | SALUD | 21 | HR A+ | 18,010,490 | 1.12% |
| 91 | SALUD | 20 | HR A+ | 16,751,347 | 1.04% |
| 91 | STORAGE | 21V | AA- (mex) | 16,363,457 | 1.01% |
| 91 | VWLEASE | 24-2 | mxAAA | 15,123,222 | 0.94% |
| 91 | FUNO | 23L | AAA (mex) | 14,020,515 | 0.87% |
| 91 | FIHO | 19 | AA- (mex) | 12,704,139 | 0.79% |
| 91 | CMPC | 23L | AAA (mex) | 11,800,202 | 0.73% |

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|------|---|--------|-----------|----------------------|----------------|
| 91 | EDUCA | 23-2L | HR AA | 8,935,777 | 0.55% |
| 91 | DANHOS | 16 | AAA (mex) | 7,248,481 | 0.45% |
| 91 | FUNO | 23-2L | AAA (mex) | 7,064,795 | 0.44% |
| 91 | FUNO | 13U | AAA (mex) | 6,531,626 | 0.41% |
| 91 | GHEMA | 23 | HR BBB+ | 6,021,293 | 0.37% |
| 91 | DANHOS | 17 | AAA (mex) | 5,273,236 | 0.33% |
| 91 | FSHOP | 19U | A+ (mex) | 4,905,278 | 0.30% |
| 91 | NM | 15 | mxAA+ | 4,001,789 | 0.25% |
| 91 | TENIXCB | 14U | AAA (mex) | 3,144,824 | 0.20% |
| 91 | FUNO | 15 | AAA (mex) | 2,907,475 | 0.18% |
| 91 | ACOSTCB | 15 | AAA (mex) | 2,568,391 | 0.16% |
| 91 | ALSEA | 19-2 | A+ (mex) | 1,882,208 | 0.12% |
| 91 | RCO | 12U | AAA (mex) | 1,291,577 | 0.08% |
| 91 | GHO�B | 14 | HR D | 1,139,092 | 0.07% |
| 91 | OSM | 15 | mxAA- | 744,657 | 0.05% |
| 91 | CAMSCB | 13U | AAA (mex) | 633,097 | 0.04% |
| 91 | DMXI | 15 | mxD | 455,721 | 0.03% |
| 91 | GAP | 15-2 | mxAAA | 1,896 | 0.00% |
| | Certificados De La Tesorería De La Federación | | | 91,241,395 | 5.65% |
| BI | CETES | 260416 | AAA(mex) | 43,187,630 | 2.68% |
| BI | CETES | 260219 | AAA(mex) | 33,300,232 | 2.06% |
| BI | CETES | 260611 | AAA(mex) | 14,753,533 | 0.91% |
| | Titulos Referenciados a Acciones Tracs Extranjeras | | | 17,986,127 | 1.12% |
| 1ISP | SHV | * | | 17,986,127 | 1.12% |
| | Títulos de Organismos Financieros Multilaterales | | | 14,670,109 | 0.91% |
| J1 | CABEI | 2-23S | mxAAA | 14,670,109 | 0.91% |
| | Udibonos | | | 524,666,242 | 32.51% |
| S | UDIBONO | 431112 | AAA(mex) | 224,622,174 | 13.92% |
| S | UDIBONO | 340824 | AAA(mex) | 160,748,056 | 9.96% |
| S | UDIBONO | 311127 | AAA(mex) | 139,296,011 | 8.63% |
| | Certif.Burs.Emit. Entidades o Inst.del Gobierno Fede | | | 40,875,733 | 2.53% |
| 95 | FOVISCB | 19U | Aaa.mx | 11,932,854 | 0.74% |
| 95 | FEFA | 24V | mxAAA | 10,096,510 | 0.63% |
| 95 | PEMEX | 14U | mxAAA | 6,959,010 | 0.43% |
| 95 | FOVISCB | 17-2U | Aaa.mx | 6,255,415 | 0.39% |
| 95 | FOVISCB | 19-2U | AAA (mex) | 4,049,475 | 0.25% |
| 95 | TFOVIS | 14U | AAA (mex) | 1,582,469 | 0.10% |
| | Reportos | | | 25,635,908 | 1.59% |
| BI | CETES | 250626 | AAA(mex) | 25,635,908 | 1.59% |
| | TOTAL CARTERA | | | 1,613,807,903 | 100.00% |

ACTIVO NETO

1,633,702,045

Cartera al:

17/10/2024

Límite Máximo de VaR: 1.200 % Var Promedio: 0.565 %

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."
