

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 | | | 13,463,039,414 | 27.94% |
| M | BONOS | 240905 | AAA(mex) | 7,864,916,911 | 16.32% |
| M | BONOS | 270603 | AAA(mex) | 2,564,066,571 | 5.32% |
| M | BONOS | 241205 | AAA(mex) | 2,009,255,652 | 4.17% |
| M | BONOS | 260305 | AAA(mex) | 702,624,480 | 1.46% |
| M | BONOS | 310529 | AAA(mex) | 186,828,240 | 0.39% |
| M | BONOS | 270304 | AAA(mex) | 135,347,561 | 0.28% |
| | Comp.Cupón Segreg.Princ.Bono Desarr.Gob.Fed.Tasa Fij | | | 99,986,975 | 0.21% |
| MP | BONOS | 260903 | AAA(mex) | 99,986,975 | 0.21% |
| | Certificados Bursátiles de Banca de Desarrollo | | | 1,481,990,742 | 3.08% |
| CD | KEXIM | 21 | Aaa.mx | 839,343,859 | 1.74% |
| CD | KDB | 22V | AAA (mex) | 567,388,126 | 1.18% |
| CD | NAFR | 22S | AAA (mex) | 75,258,757 | 0.16% |
| | Certificados de Depósito | | | 1,146,975,148 | 2.38% |
| F | BMULTIV | 23048 | mxA-2 | 504,585,000 | 1.05% |
| F | BMULTIV | 23061 | mxA-2 | 350,683,907 | 0.73% |
| F | BMULTIV | 23031 | mxA-2 | 291,706,241 | 0.61% |
| | Certificados Bursátiles Bancarios | | | 2,108,211,656 | 4.38% |
| 94 | BACTIN | 22 | AA (mex) | 452,245,847 | 0.94% |
| 94 | BACTIN | 23 | AA (mex) | 402,753,536 | 0.84% |
| 94 | BACTIN | 21-2 | AA (mex) | 402,070,832 | 0.84% |
| 94 | BACTIN | 23-3 | AA (mex) | 362,364,379 | 0.75% |
| 94 | BLADEX | 24 | AAA (mex) | 256,236,174 | 0.53% |
| 94 | BACTIN | 21 | AA (mex) | 232,540,888 | 0.48% |
| | Certificados Bursátiles Corporativos | | | 5,516,723,162 | 11.45% |
| 91 | MOLYMET | 23 | AAA (mex) | 653,281,177 | 1.36% |
| 91 | LAB | 23-2 | AA+ (mex) | 419,592,350 | 0.87% |
| 91 | FUNO | 21-2X | AAA (mex) | 401,048,148 | 0.83% |
| 91 | GCARSO | 24 | AAA (mex) | 400,760,384 | 0.83% |

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|----|---------|-------|-----------|-------------|-------|
| 91 | BIMBO | 23-2L | AAA (mex) | 363,046,387 | 0.75% |
| 91 | ORBIA | 22L | AAA (mex) | 351,171,964 | 0.73% |
| 91 | SIGMA | 24 | AAA (mex) | 302,478,315 | 0.63% |
| 91 | FUNO | 23-3L | AAA (mex) | 251,489,633 | 0.52% |
| 91 | GCARSO | 24-2 | AAA (mex) | 249,694,370 | 0.52% |
| 91 | AB&CCB | 22 | AAA (mex) | 248,105,207 | 0.52% |
| 91 | NM | 24 | mxAA+ | 204,385,264 | 0.42% |
| 91 | TIPMXCB | 23-2 | AAA (mex) | 182,462,366 | 0.38% |
| 91 | LALA | 19-2 | AA (mex) | 159,360,722 | 0.33% |
| 91 | ZKCCB | 17 | A+ (mex) | 157,732,403 | 0.33% |
| 91 | FUNO | 23-2L | AAA (mex) | 150,152,361 | 0.31% |
| 91 | ELEKTRA | 23-2L | HR AA | 143,442,049 | 0.30% |
| 91 | FINN | 18 | A- (mex) | 126,604,786 | 0.26% |
| 91 | VOLARCB | 23 | HR AA+ | 100,520,884 | 0.21% |
| 91 | ELEKTRA | 22-3 | HR AA | 96,401,147 | 0.20% |
| 91 | DAIMLER | 23 | mxAAA | 87,125,751 | 0.18% |
| 91 | LAB | 23 | AA (mex) | 85,486,737 | 0.18% |
| 91 | VIVAACB | 22L | HR AA+ | 80,997,050 | 0.17% |
| 91 | GCARSO | 23 | AAA (mex) | 58,180,550 | 0.12% |
| 91 | ALSEA | 19-2 | A+ (mex) | 53,153,450 | 0.11% |
| 91 | BRX | 22-2 | AAA (mex) | 50,350,129 | 0.11% |
| 91 | VOLARCB | 21L | HR AA+ | 43,082,900 | 0.09% |
| 91 | BIMBO | 16 | AAA (mex) | 40,813,021 | 0.09% |
| 91 | AERMxcb | 19 | HR AA+ | 30,583,531 | 0.06% |
| 91 | GAP | 21V | mxAAA | 15,047,690 | 0.03% |
| 91 | OMA | 21V | AAA (mex) | 10,172,440 | 0.02% |

Certificados De La Tesorería De La Federación

14,018,024,078

29.10%

| | | | | | |
|----|-------|--------|----------|---------------|-------|
| BI | CETES | 250109 | AAA(mex) | 1,785,406,421 | 3.71% |
| BI | CETES | 250206 | AAA(mex) | 1,723,187,632 | 3.58% |
| BI | CETES | 250430 | AAA(mex) | 1,603,543,713 | 3.33% |
| BI | CETES | 251224 | AAA(mex) | 1,413,628,336 | 2.93% |
| BI | CETES | 250403 | AAA(mex) | 1,369,802,250 | 2.84% |
| BI | CETES | 241017 | AAA(mex) | 1,268,737,598 | 2.63% |
| BI | CETES | 260416 | AAA(mex) | 1,126,838,265 | 2.34% |
| BI | CETES | 250529 | AAA(mex) | 869,395,265 | 1.80% |
| BI | CETES | 250710 | AAA(mex) | 859,503,987 | 1.78% |
| BI | CETES | 250123 | AAA(mex) | 745,495,200 | 1.55% |
| BI | CETES | 250306 | AAA(mex) | 597,087,816 | 1.24% |
| BI | CETES | 260219 | AAA(mex) | 451,056,222 | 0.94% |
| BI | CETES | 241128 | AAA(mex) | 189,486,800 | 0.39% |
| BI | CETES | 240725 | AAA(mex) | 9,602,434 | 0.02% |
| BI | CETES | 240725 | AAA(mex) | 4,989,626 | 0.01% |
| BI | CETES | 240822 | AAA(mex) | 262,513 | 0.00% |

Chequera Euros

52,026

0.00%

| | | | | | |
|-----|--------|---------|--|--------|-------|
| CHE | 40-012 | 5500702 | | 52,026 | 0.00% |
|-----|--------|---------|--|--------|-------|

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|-----|--|---------|-----------|----------------------|---------------|
| | Chequera Dolares | | | 127,752,493 | 0.27% |
| CHD | 40-133 | 8035859 | | 127,752,493 | 0.27% |
| | Títulos Emisoras Extranjeras SIC | | | 603,306,921 | 1.25% |
| D8 | CAF0627 | 90 | AA- | 402,196,351 | 0.84% |
| D8 | MSF0925 | FLOAT | A- | 201,110,570 | 0.42% |
| | Titulos de Credito Extranjeros | | | 654,197,727 | 1.36% |
| JE | AMX | 0129 | AAA (mex) | 351,034,522 | 0.73% |
| JE | AMX | 0134X | AAA (mex) | 169,078,908 | 0.35% |
| JE | AMX | 0131X | AAA (mex) | 134,084,298 | 0.28% |
| | Eurobonos de Empresas Privadas | | | 351,506,937 | 0.73% |
| D2 | CAF872 | 310222 | AA- | 251,298,733 | 0.52% |
| D2 | KEXIM | 250426 | AA | 100,208,204 | 0.21% |
| | Certificados Bursátiles Referenciados a Papel Comercial | | | 131,091,121 | 0.27% |
| 93 | TPLAY | 00223 | HR2 | 100,906,126 | 0.21% |
| 93 | MINSA | 00124 | HR2 | 15,122,746 | 0.03% |
| 93 | TPLAY | 00124 | HR2 | 15,062,249 | 0.03% |
| | Swaps Entregables | | | -9,378,680 | -0.02% |
| SWP | 2TIEMXP | 240724 | | -3,457,480 | -0.01% |
| SWP | 2TIEMXP | 241025 | | -5,086,450 | -0.01% |
| SWP | 2TIEMXP | 240802 | | -250,500 | 0.00% |
| SWP | 2TIEMXP | 250207 | | -584,250 | 0.00% |
| | Títulos de Organismos Financieros Multilaterales | | | 532,239,151 | 1.11% |
| JI | CABEI | 1-21S | mxAAA | 431,237,609 | 0.90% |
| JI | CABEI | 1-23S | mxAAA | 101,001,542 | 0.21% |
| | Udibonos | | | 1,491,094,496 | 3.10% |
| S | UDIBONO | 261203 | AAA(mex) | 848,665,000 | 1.76% |
| S | UDIBONO | 281130 | AAA(mex) | 407,648,498 | 0.85% |
| S | UDIBONO | 311127 | AAA(mex) | 234,780,997 | 0.49% |
| | Certif.Burs.Emit. Entidades o Inst.del Gobierno Federal | | | 2,012,238,658 | 4.18% |
| 95 | PEMEX | 13-2 | mxAAA | 785,398,311 | 1.63% |
| 95 | CFE | 23-2X | AAA (mex) | 422,008,898 | 0.88% |
| 95 | FNCOT | 23S | AAA (mex) | 351,902,807 | 0.73% |
| 95 | PEMEX | 19 | mxAAA | 253,064,383 | 0.53% |
| 95 | CFE | 21-2 | AAA (mex) | 120,602,416 | 0.25% |
| 95 | FEFA | 23G | mxAAA | 79,261,844 | 0.17% |
| | Reportos | | | 1,023,551,524 | 2.12% |
| BI | CETES | 240627 | AAA(mex) | 302,911,708 | 0.63% |

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|---|---------|--------|----------|-----------------------|----------------|
| LF | BONDESF | 270617 | AAA(mex) | 202,578,554 | 0.42% |
| LF | BONDESF | 270617 | AAA(mex) | 200,184,611 | 0.42% |
| LF | BONDESF | 250313 | AAA(mex) | 109,437,255 | 0.23% |
| IS | BPA182 | 260219 | AAA(mex) | 108,347,394 | 0.23% |
| IM | BPAG28 | 241107 | AAA(mex) | 85,134,074 | 0.18% |
| LD | BONDES | 251016 | AAA(mex) | 14,957,927 | 0.03% |
| Bonos De Desarrollo Del Gobierno Federal | | | | 3,428,040,622 | 7.12% |
| LF | BONDES | 250724 | AAA(mex) | 1,600,213,264 | 3.32% |
| LF | BONDES | 251023 | AAA(mex) | 704,317,817 | 1.46% |
| LF | BONDES | 251002 | AAA(mex) | 502,033,720 | 1.04% |
| LF | BONDES | 261001 | AAA(mex) | 370,852,869 | 0.77% |
| LF | BONDES | 250619 | AAA(mex) | 250,622,953 | 0.52% |
| TOTAL CARTERA | | | | 48,180,644,171 | 100.00% |
| ACTIVO NETO | | | | 48,161,660,626 | |

Cartera al: 31/05/2024

Límite Máximo de VaR: 0.134 % Var Promedio: 0.054 %
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."