

| Tipo Valor                                                                                                    | Emisora  | Serie   | Calif. / Bursatilidad | Cant. Títulos | Valor Razonable         | Participación Porcentual |
|---------------------------------------------------------------------------------------------------------------|----------|---------|-----------------------|---------------|-------------------------|--------------------------|
| <b>DIRECTO</b>                                                                                                |          |         |                       |               |                         |                          |
| <b>BONOS DE DESARROLLO DEL GOBIERNO FEDERAL BONDES F</b>                                                      |          |         |                       |               |                         |                          |
| LF                                                                                                            | BONDES F | 260326  | mxAAA                 | 600,000       | 60,052,987.20           | 2.84                     |
| <b>BONOS DE DESARROLLO DEL GOBIERNO FEDERAL BONDES G</b>                                                      |          |         |                       |               |                         |                          |
| LG                                                                                                            | BONDES G | 260716  | mxAAA                 | 500,000       | 50,029,764.00           | 2.37                     |
| <b>BONOS DE PROTECCIÓN AL AHORRO CON PAGO TRIMESTRAL DE INTERÉS Y TASA DE INTERÉS DE REFERENCIA ADICIONAL</b> |          |         |                       |               |                         |                          |
| IQ                                                                                                            | BPAG91   | 260507  | mxAAA                 | 500,000       | 50,922,122.50           | 2.41                     |
| <b>CERTIFICADOS BURSÁTILES BANCARIOS</b>                                                                      |          |         |                       |               |                         |                          |
| 94                                                                                                            | BBVAMX   | 23-2    | mxAAA                 | 500,000       | 50,061,046.00           | 2.37                     |
| 94                                                                                                            | SCOTIAB  | 24V     | mxAAA                 | 500,000       | 50,056,599.00           | 2.37                     |
| <b>CERTIFICADOS BURSÁTILES DE BANCA DE DESARROLLO</b>                                                         |          |         |                       |               |                         |                          |
| CD                                                                                                            | BACMEXT  | 23-3X   | AAA.mx                | 500,000       | 50,263,804.00           | 2.38                     |
| OTROS TIPO DE VALOR CD - CERTIFICADOS BURSÁTILES DE BANCA DE DESARROLLO                                       |          |         |                       | 850,000       | 85,254,332.25           | 4.04                     |
| <b>CERTIFICADOS DE DEPÓSITO</b>                                                                               |          |         |                       |               |                         |                          |
| F                                                                                                             | SABADEL  | 25008   | HR1                   | 900,000       | 90,242,488.80           | 4.27                     |
| F                                                                                                             | BINVEX   | 25018   | mxA-1+                | 600,000       | 60,074,820.00           | 2.84                     |
| F                                                                                                             | BBASE    | 25019   | mxA-2                 | 500,000       | 50,208,353.50           | 2.38                     |
| F                                                                                                             | BINVEX   | 25024   | mxA-1+                | 500,000       | 50,199,260.00           | 2.38                     |
| F                                                                                                             | BBASE    | 25011   | mxA-2                 | 500,000       | 50,197,938.00           | 2.38                     |
| F                                                                                                             | BMONEX   | 30766   | mxA-1                 | 500,000       | 50,196,291.00           | 2.38                     |
| F                                                                                                             | BMONEX   | 30266   | mxA-1                 | 500,000       | 50,191,280.50           | 2.38                     |
| F                                                                                                             | BACTINV  | 25014   | HR1                   | 500,000       | 50,156,900.00           | 2.37                     |
| F                                                                                                             | BBASE    | 25026   | mxA-2                 | 500,000       | 50,114,462.00           | 2.37                     |
| F                                                                                                             | BBASE    | 25014   | mxA-2                 | 500,000       | 50,062,350.00           | 2.37                     |
| F                                                                                                             | BINVEX   | 25039   | mxA-1+                | 500,000       | 50,041,515.00           | 2.37                     |
| OTROS TIPO DE VALOR F - CERTIFICADOS DE DEPÓSITO                                                              |          |         |                       | 1,100,000     | 110,252,360.40          | 5.22                     |
| <b>CHEQUERAS EN MONEDA NACIONAL</b>                                                                           |          |         |                       |               |                         |                          |
| CHM                                                                                                           | SABADEL  | 2928701 |                       | 291,793,733   | 293,707,704.80          | 13.91                    |
| <b>TOTAL INVERSIONES EN DIRECTO</b>                                                                           |          |         |                       |               | <b>1,402,286,378.95</b> | <b>66.40</b>             |
| <b>REPORTO</b>                                                                                                |          |         |                       |               |                         |                          |
| BI                                                                                                            | CETES    | 270318  | mxAAA                 | 27,113,955    | 250,201,936.74          | 11.85                    |
| LF                                                                                                            | BONDES F | 281228  | mxAAA                 | 1,961,690     | 195,391,766.77          | 9.25                     |
| BI                                                                                                            | CETES    | 270318  | mxAAA                 | 21,167,083    | 195,223,953.36          | 9.24                     |
| <b>TOTAL REPORTO</b>                                                                                          |          |         |                       |               | <b>640,817,656.87</b>   | <b>30.34</b>             |
| <b>OTROS VALORES</b>                                                                                          |          |         |                       | 688,450       | <b>68,858,603.11</b>    | <b>3.26</b>              |
| <b>TOTAL DE INVERSIONES EN VALORES</b>                                                                        |          |         |                       |               | <b>2,111,962,638.93</b> | <b>100.00</b>            |

**CATEGORÍA**  
IDCP

**CALIFICACIÓN**  
AAV/1 HR

**VaR Promedio**  
0.002%

**Límite de VaR**  
0.040%

Valor en riesgo por simulación historica con horizonte temporal de 1 día, con 500 observaciones al 95% de nivel de confianza.