

### Composición de la Cartera de Inversión al 30 de junio de 2022.

| <b>APICP</b>  |         |        |            |                        |                 |
|---|---------|--------|------------|------------------------|-----------------|
| Fondo Banorte 7, S.A. de C.V. Fondo de Inversión en Instrumentos de Deuda |         |        |            |                        |                 |
| Categoría: Corto Plazo Gubernamental                                      |         |        |            |                        |                 |
| Calificación: AAAf/S2(mex)  |         |        |            |                        |                 |
| T. VALOR  | EMISORA | SERIE  | CALIF/BURS | VALOR RAZONABLE TOTAL  | % PARTICIPACIÓN |
| <b>INVERSIONES EN VALORES</b>   |         |        |            |                        |                 |
| <b>TÍTULOS PARA NEGOCIAR</b>  |         |        |            |                        |                 |
| <b>Deuda Gubernamental</b>  |         |        |            |                        |                 |
| <b>Bonos de Desarrollo del Gobierno Federal LD</b>                        |         |        |            | <b>\$3,012,474,987</b> | <b>27.62 %</b>  |
| LD  | BONDESD | 240201 | AAA(mex)   | \$304,883,164          | 2.80 %          |
| LD  | BONDESD | 240229 | AAA(mex)   | \$294,821,941          | 2.70 %          |
| LD  | BONDESD | 231221 | AAA(mex)   | \$254,797,795          | 2.34 %          |
| LD  | BONDESD | 250220 | AAA(mex)   | \$239,710,042          | 2.20 %          |
| LD  | BONDESD | 230629 | AAA(mex)   | \$205,009,549          | 1.88 %          |
| LD  | BONDESD | 240425 | AAA(mex)   | \$199,805,556          | 1.83 %          |
| LD  | BONDESD | 240530 | AAA(mex)   | \$199,474,476          | 1.83 %          |
| LD  | BONDESD | 240404 | AAA(mex)   | \$194,543,597          | 1.78 %          |
| LD  | BONDESD | 241024 | AAA(mex)   | \$160,139,478          | 1.47 %          |
| LD  | BONDESD | 230105 | AAA(mex)   | \$150,210,455          | 1.38 %          |
| LD  | BONDESD | 241219 | AAA(mex)   | \$150,088,955          | 1.38 %          |
| LD  | BONDESD | 260212 | AAA(mex)   | \$109,802,790          | 1.01 %          |
| LD  | BONDESD | 231005 | AAA(mex)   | \$100,178,356          | 0.92 %          |
| LD  | BONDESD | 250619 | AAA(mex)   | \$89,704,179           | 0.82 %          |
| LD  | BONDESD | 240822 | AAA(mex)   | \$80,854,201           | 0.74 %          |
| LD  | BONDESD | 260409 | AAA(mex)   | \$74,862,338           | 0.69 %          |
| LD  | BONDESD | 240801 | AAA(mex)   | \$70,078,684           | 0.64 %          |
| LD  | BONDESD | 220908 | AAA(mex)   | \$52,153,657           | 0.48 %          |
| LD  | BONDESD | 230330 | AAA(mex)   | \$50,061,049           | 0.46 %          |
| LD  | BONDESD | 220714 | AAA(mex)   | \$31,294,725           | 0.29 %          |
| <b>Bonos de Protección al Ahorro (Pago Mensual)</b>                       |         |        |            | <b>\$1,460,423,440</b> | <b>13.39 %</b>  |
| IM  | BPAG28  | 231109 | AAA(mex)   | \$349,907,222          | 3.21 %          |
| IM  | BPAG28  | 240509 | AAA(mex)   | \$285,408,439          | 2.62 %          |
| IM  | BPAG28  | 240808 | AAA(mex)   | \$279,785,010          | 2.57 %          |
| IM  | BPAG28  | 230810 | AAA(mex)   | \$195,286,855          | 1.79 %          |
| IM  | BPAG28  | 240208 | AAA(mex)   | \$149,686,629          | 1.37 %          |
| IM  | BPAG28  | 230511 | AAA(mex)   | \$50,174,772           | 0.46 %          |
| IM  | BPAG28  | 220811 | AAA(mex)   | \$50,132,735           | 0.46 %          |
| IM  | BPAG28  | 221110 | AAA(mex)   | \$50,058,947           | 0.46 %          |
| IM  | BPAG28  | 230209 | AAA(mex)   | \$49,982,831           | 0.46 %          |
| <b>Bonos de Protección al Ahorro (Pago Trimestral)</b>                    |         |        |            | <b>\$256,969,285</b>   | <b>2.36 %</b>   |
| IQ  | BPAG91  | 250102 | AAA(mex)   | \$121,524,832          | 1.11 %          |
| IQ  | BPAG91  | 260903 | AAA(mex)   | \$49,891,376           | 0.46 %          |
| IQ  | BPAG91  | 230427 | AAA(mex)   | \$40,446,821           | 0.37 %          |
| IQ  | BPAG91  | 240829 | AAA(mex)   | \$30,053,888           | 0.28 %          |
| IQ  | BPAG91  | 230831 | AAA(mex)   | \$15,052,368           | 0.14 %          |
| <b>Bonos del Gobierno Federal (Tasa Fija)</b>                             |         |        |            | <b>\$20,408,996</b>    | <b>0.19 %</b>   |
| M   | BONOS   | 241205 | AAA(mex)   | \$20,408,996           | 0.19 %          |
| <b>Certificados de la Tesorería de la Federación</b>                      |         |        |            | <b>\$3,817,300,443</b> | <b>35.00 %</b>  |
| BI  | CETES   | 221020 | AAA(mex)   | \$380,047,858          | 3.48 %          |
| BI  | CETES   | 230405 | AAA(mex)   | \$372,748,240          | 3.42 %          |
| BI  | CETES   | 230601 | AAA(mex)   | \$344,229,113          | 3.16 %          |
| BI  | CETES   | 220825 | AAA(mex)   | \$321,093,500          | 2.94 %          |



| T. VALOR   | EMISORA | SERIE  | CALIF/BURS | VALOR RAZONABLE<br>TOTAL     | %<br>PARTICIPACIÓN |
|--|---------|--------|------------|------------------------------|--------------------|
| BI   | CETES   | 220922 | AAA(mex)   | \$304,228,854                | 2.79 %             |
| BI   | CETES   | 221006 | AAA(mex)   | \$303,220,517                | 2.78 %             |
| BI   | CETES   | 221117 | AAA(mex)   | \$299,979,498                | 2.75 %             |
| BI   | CETES   | 230209 | AAA(mex)   | \$288,377,775                | 2.64 %             |
| BI   | CETES   | 220714 | AAA(mex)   | \$249,299,600                | 2.29 %             |
| BI   | CETES   | 220728 | AAA(mex)   | \$228,681,847                | 2.10 %             |
| BI   | CETES   | 230112 | AAA(mex)   | \$209,675,004                | 1.92 %             |
| BI   | CETES   | 230309 | AAA(mex)   | \$187,701,860                | 1.72 %             |
| BI   | CETES   | 230504 | AAA(mex)   | \$180,332,822                | 1.65 %             |
| BI   | CETES   | 220908 | AAA(mex)   | \$147,683,955                | 1.35 %             |
| <b>Udibonos</b>  |         |        |            | <b>\$190,609,070</b>         | <b>1.75 %</b>      |
| S  | UDIBONO | 231116 | AAA(mex)   | \$190,609,070                | 1.75 %             |
| <b>Total Deuda Gubernamental</b>   |         |        |            | <b>\$8,758,186,221</b>       | <b>80.31 %</b>     |
| <b>TOTAL DE TÍTULOS PARA NEGOCIAR</b>  |         |        |            | <b>\$8,758,186,221</b>       | <b>80.31 %</b>     |
| <b>TOTAL DE INVERSIONES EN VALORES</b>   |         |        |            | <b>\$8,758,186,221</b>       | <b>80.31 %</b>     |
| <b>OPERACIONES DE REPORTE</b>  |         |        |            |                              |                    |
| <b>REPORTADOR</b>  |         |        |            |                              |                    |
| <b>Bonos de Desarrollo del Gobierno Federal LF</b>   |         |        |            | <b>\$1,100,239,214</b>       | <b>10.09 %</b>     |
| LF   | BONDESF | 270318 | AAA(mex)   | \$642,080,820                | 5.89 %             |
| LF   | BONDESF | 290322 | AAA(mex)   | \$356,009,790                | 3.26 %             |
| LF   | BONDESF | 250102 | AAA(mex)   | \$102,148,604                | 0.94 %             |
| <b>Bonos de Protección al Ahorro (Pago Trimestral)</b>   |         |        |            | <b>\$1,046,858,999</b>       | <b>9.60 %</b>      |
| IQ   | BPAG91  | 260507 | AAA(mex)   | \$404,299,898                | 3.71 %             |
| IQ   | BPAG91  | 260903 | AAA(mex)   | \$342,493,910                | 3.14 %             |
| IQ   | BPAG91  | 250102 | AAA(mex)   | \$300,065,191                | 2.75 %             |
| <b>TOTAL DE OPERACIONES DE REPORTE</b>   |         |        |            | <b>\$2,147,098,213</b>       | <b>19.69 %</b>     |
| <b>TOTAL DE CARTERA:</b>   |         |        |            | <b>\$10,905,284,434</b>      | <b>100.00%</b>     |
| <b>Límite Máximo de VaR: 0.120%</b>  |         |        |            | <b>VaR Promedio: 0.0180%</b> |                    |
| Valor en Riesgo (VaR) Supuestos y Metodología: Horizonte de tiempo de un día y con nivel de confianza al 95% a dos cosas basada en una simulación histórica no paramétrica de 500 observaciones. |         |        |            |                              |                    |
| <b>El Fondo no realizará estrategias temporales de Inversión.</b>  |         |        |            |                              |                    |

