

Composición de la Cartera de Inversión al 18 de abril de 2024.

| NTEDP | | | | | |
|--|---------|---------|------------|------------------------|-----------------|
| Fondo Banorte 10, S.A. de C.V. Fondo de Inversión en Instrumentos de Deuda | | | | | |
| Categoría: Mediano Plazo | | | | | |
| Calificación: AAAf/S4(mex) | | | | | |
| T. VALOR | EMISORA | SERIE | CALIF/BURS | VALOR RAZONABLE TOTAL | % PARTICIPACIÓN |
| EFFECTIVO Y EQUIVALENTES DE EFFECTIVO | | | | | |
| Chequera en Pesos | | | | \$1 | 0.00 % |
| CHM | 040072 | 7275285 | N/A | \$1 | 0.00 % |
| TOTAL DE EFFECTIVO Y EQUIVALENTES DE EFFECTIVO | | | | \$1 | 0.00 % |
| INVERSIONES EN INSTRUMENTOS FINANCIEROS | | | | | |
| INSTRUMENTOS FINANCIEROS NEGOCIABLES | | | | | |
| Deuda Bancaria | | | | | |
| Certificados Bursátiles Bancarios | | | | \$1,996,151,934 | 20.80 % |
| 94 | BACOMER | 20-2 | AAA (mex) | \$105,620,271 | 1.10 % |
| 94 | BACTIN | 22-2 | AA (mex) | \$101,534,304 | 1.06 % |
| 94 | BACTIN | 23 | AA (mex) | \$100,938,359 | 1.05 % |
| 94 | BSMX | 23 | AAA (mex) | \$100,791,871 | 1.05 % |
| 94 | BLADEX | 21 | AAA (mex) | \$100,449,989 | 1.05 % |
| 94 | BANORTE | 24X | AAA (mex) | \$100,126,000 | 1.04 % |
| 94 | BBVAMX | 22X | AAA (mex) | \$85,830,292 | 0.89 % |
| 94 | BSMX | 23-3 | AAA (mex) | \$85,673,538 | 0.89 % |
| 94 | BSMX | 22-3 | AAA (mex) | \$85,043,636 | 0.89 % |
| 94 | BLADEX | 23 | AAA (mex) | \$80,703,002 | 0.84 % |
| 94 | SCOTIAB | 24 | AAA (mex) | \$80,642,692 | 0.84 % |
| 94 | BSMX | 22 | AAA (mex) | \$80,472,353 | 0.84 % |
| 94 | SCOTIAB | 23 | AAA (mex) | \$80,456,878 | 0.84 % |
| 94 | BBVAMX | 23-2 | AAA (mex) | \$80,454,400 | 0.84 % |
| 94 | BBVAMX | 24 | AAA (mex) | \$80,176,400 | 0.84 % |
| 94 | BACTIN | 23-3 | AA (mex) | \$80,078,870 | 0.83 % |
| 94 | COMPART | 21S | AA (mex) | \$75,224,798 | 0.78 % |
| 94 | COMPART | 23S | AA (mex) | \$60,153,062 | 0.63 % |
| 94 | BSMX | 21 | AAA (mex) | \$60,056,444 | 0.63 % |
| 94 | BANORTE | 23-3 | Aaa.mx | \$50,473,968 | 0.53 % |
| 94 | BANORTE | 23-2 | AAA (mex) | \$50,464,246 | 0.53 % |
| 94 | BANORTE | 23-4 | mxAAA | \$50,283,500 | 0.52 % |
| 94 | BANORTE | 19-2 | mxAAA | \$50,118,876 | 0.52 % |
| 94 | BBVAMX | 23V | AAA (mex) | \$50,062,945 | 0.52 % |
| 94 | BLADEX | 24 | AAA (mex) | \$50,048,467 | 0.52 % |
| 94 | COMPART | 22S | AA (mex) | \$45,206,996 | 0.47 % |
| 94 | COMPART | 24S | AA (mex) | \$25,065,777 | 0.26 % |
| Certificados Bursátiles de Banca de Desarrollo | | | | \$939,329,930 | 9.79 % |
| CD | BANOB | 20-2X | AAA (mex) | \$120,421,650 | 1.25 % |
| CD | NAFR | 22S | AAA (mex) | \$110,659,203 | 1.15 % |
| CD | SHF | 21-3 | AAA (mex) | \$80,710,566 | 0.84 % |
| CD | BANOB | 21-4X | AAA (mex) | \$80,636,254 | 0.84 % |
| CD | BACMEXT | 22X | AAA (mex) | \$80,545,956 | 0.84 % |
| CD | BANOB | 22 | AAA (mex) | \$80,384,130 | 0.84 % |
| CD | BACMEXT | 21X | AAA (mex) | \$80,169,446 | 0.84 % |
| CD | NAFR | 23S | AAA (mex) | \$80,122,610 | 0.83 % |
| CD | NAFR | 21X | AAA (mex) | \$75,256,256 | 0.78 % |
| CD | BACMEXT | 24X | AAA (mex) | \$50,158,055 | 0.52 % |
| CD | NAFR | 24S | AAA (mex) | \$50,149,989 | 0.52 % |


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Signatory of:



| T. VALOR | EMISORA | SERIE | CALIF/BURS | VALOR RAZONABLE TOTAL | % PARTICIPACIÓN |
|--|---------|-------|------------|------------------------|-----------------|
| CD | NAFR | 23-3S | AAA (mex) | \$50,115,815 | 0.52 % |
| Certificados de Depósito | | | | \$336,392,237 | 3.50 % |
| F | HSBCMX | 24009 | F1+ (mex) | \$200,880,102 | 2.09 % |
| F | BSCTIA | 23025 | F1+ (mex) | \$85,371,740 | 0.89 % |
| F | BANSAN | 23030 | F1+ (mex) | \$50,140,395 | 0.52 % |
| Pagaré con Rendimiento Liquidable al Vencimiento | | | | \$1,300,397,303 | 13.55 % |
| I | BANOBRA | 24165 | F1+ (mex) | \$1,000,305,553 | 10.42 % |
| I | BACMEXT | 24165 | F1+ (mex) | \$300,091,750 | 3.13 % |
| Títulos de Organismos Financieros Multilaterales | | | | \$222,481,415 | 2.32 % |
| JI | CABEI | 1-21S | mxAAA | \$95,446,384 | 0.99 % |
| JI | BIDINV | 1-24X | AAA (mex) | \$90,085,009 | 0.94 % |
| JI | CABEI | 1-23S | mxAAA | \$36,950,022 | 0.38 % |
| Total Deuda Bancaria | | | | \$4,794,752,819 | 49.96 % |
| Otros Títulos de Deuda | | | | | |
| Certificados Bursátiles Emitidos por Entidades o Instituciones del Gobierno Federal | | | | \$693,617,049 | 7.23 % |
| 95 | FEFA | 23V | mxAAA | \$150,878,915 | 1.57 % |
| 95 | FNCOT | 23S | AAA (mex) | \$100,916,084 | 1.05 % |
| 95 | FNCOT | 21G | AAA (mex) | \$90,610,565 | 0.94 % |
| 95 | FNCOT | 21-2G | AAA (mex) | \$85,291,835 | 0.89 % |
| 95 | FNCOT | 22S | AAA (mex) | \$85,157,725 | 0.89 % |
| 95 | FEFA | 23-2V | mxAAA | \$50,236,667 | 0.52 % |
| 95 | FEFA | 23G | mxAAA | \$40,088,122 | 0.42 % |
| 95 | FEFA | 23-2 | mxAAA | \$40,083,294 | 0.42 % |
| 95 | FEFA | 19-3 | mxAAA | \$25,235,613 | 0.26 % |
| 95 | FEFA | 24S | mxAAA | \$25,118,229 | 0.26 % |
| Certificados Bursátiles Corporativos | | | | \$3,643,679,049 | 37.96 % |
| 91 | ORBIA | 22L | AAA (mex) | \$130,814,211 | 1.36 % |
| 91 | GAP | 20 | mxAAA | \$120,672,330 | 1.26 % |
| 91 | HERDEZ | 22-2L | AA (mex) | \$115,668,944 | 1.21 % |
| 91 | NM | 24 | mxAA+ | \$100,832,781 | 1.05 % |
| 91 | MOLYMET | 23 | AAA (mex) | \$100,759,601 | 1.05 % |
| 91 | AMX | 23-3 | AAA (mex) | \$100,141,262 | 1.04 % |
| 91 | BACHOCO | 22 | AAA (mex) | \$90,197,632 | 0.94 % |
| 91 | MEGA | 22 | AAA (mex) | \$85,774,823 | 0.89 % |
| 91 | TIPMXCB | 23-2 | AAA (mex) | \$85,698,306 | 0.89 % |
| 91 | GRUMA | 22 | mxAA+ | \$85,538,529 | 0.89 % |
| 91 | GPH | 22 | AAA (mex) | \$85,528,633 | 0.89 % |
| 91 | CETELEM | 22-2 | AAA (mex) | \$85,315,412 | 0.89 % |
| 91 | KIMBER | 22-2 | AAA (mex) | \$85,196,513 | 0.89 % |
| 91 | AC | 22-2 | AAA (mex) | \$85,079,864 | 0.89 % |
| 91 | DAIMLER | 23 | mxAAA | \$80,676,742 | 0.84 % |
| 91 | GAP | 23L | mxAAA | \$80,651,239 | 0.84 % |
| 91 | AMX | 23 | AAA (mex) | \$80,640,272 | 0.84 % |
| 91 | FEMSA | 22L | AAA (mex) | \$80,428,115 | 0.84 % |
| 91 | KOF | 21-2L | Aaa.mx | \$80,375,904 | 0.84 % |
| 91 | BIMBO | 23-2L | AAA (mex) | \$80,360,478 | 0.84 % |
| 91 | CETELEM | 21-3 | AAA (mex) | \$80,354,958 | 0.84 % |
| 91 | GMFIN | 23 | AAA (mex) | \$80,324,826 | 0.84 % |
| 91 | OMA | 22L | AAA (mex) | \$80,294,173 | 0.84 % |
| 91 | SORIANA | 23 | AAA (mex) | \$80,277,462 | 0.84 % |
| 91 | ACBE | 21V | AAA (mex) | \$80,250,986 | 0.84 % |
| 91 | PCARFM | 23 | AAA (mex) | \$80,212,427 | 0.84 % |
| 91 | GAP | 22 | mxAAA | \$80,160,710 | 0.84 % |
| 91 | AMX | 22 | AAA (mex) | \$80,123,779 | 0.83 % |

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|--|---------|--------|------------|------------------------------|--------------------|
| 91 | GCARSO | 23 | AAA (mex) | \$80,057,662 | 0.83 % |
| 91 | FERROMX | 21-2 | AAA (mex) | \$80,051,970 | 0.83 % |
| 91 | CETEMEM | 22-3 | AAA (mex) | \$80,022,236 | 0.83 % |
| 91 | VWLEASE | 22 | mxAAA | \$75,609,018 | 0.79 % |
| 91 | VWLEASE | 24 | mxAAA | \$71,219,733 | 0.74 % |
| 91 | KOF | 22X | mxAAA | \$68,948,843 | 0.72 % |
| 91 | BBPEN | 21 | AAA (mex) | \$60,396,854 | 0.63 % |
| 91 | MEGA | 24X | AAA (mex) | \$50,389,767 | 0.53 % |
| 91 | GAP | 21V | mxAAA | \$50,286,920 | 0.52 % |
| 91 | SIGMA | 24 | AAA (mex) | \$50,194,058 | 0.52 % |
| 91 | ACBE | 24L | AAA (mex) | \$50,173,010 | 0.52 % |
| 91 | TOYOTA | 23 | AAA (mex) | \$50,112,886 | 0.52 % |
| 91 | GAP | 24L | mxAAA | \$50,031,547 | 0.52 % |
| 91 | GMFIN | 24 | AAA (mex) | \$50,030,840 | 0.52 % |
| 91 | CEMEX | 23L | AA (mex) | \$50,015,850 | 0.52 % |
| 91 | AMX | 22-2 | AAA (mex) | \$44,958,100 | 0.47 % |
| 91 | NAVISTS | 24 | AAA (mex) | \$41,155,127 | 0.43 % |
| 91 | AC | 24 | AAA (mex) | \$40,360,290 | 0.42 % |
| 91 | ARRENCB | 23 | mxAAA | \$30,206,079 | 0.31 % |
| 91 | KOF | 20-2 | AAA (mex) | \$26,837,217 | 0.28 % |
| 91 | FUTILCB | 23S | mxAAA | \$20,241,839 | 0.21 % |
| 91 | ACTINVR | 24 | AA- (mex) | \$20,020,667 | 0.21 % |
| 91 | BRX | 22-2 | B+ (mex) | \$20,007,624 | 0.21 % |
| Certificados Bursátiles Corporativos (Corto Plazo) | | | | \$83,147,333 | 0.87 % |
| 93 | GMFIN | 02824 | F1+ (mex) | \$19,963,021 | 0.21 % |
| 93 | PCARFM | 01224 | F1+ (mex) | \$19,962,158 | 0.21 % |
| 93 | FORD | 01224 | F1+ (mex) | \$17,272,008 | 0.18 % |
| 93 | AMX | 04324 | F1+ (mex) | \$15,968,876 | 0.17 % |
| 93 | VWLEASE | 02824 | mxA-1+ | \$9,981,270 | 0.10 % |
| Total Otros Títulos de Deuda | | | | \$4,420,443,431 | 46.06 % |
| TOTAL DE INSTRUMENTOS FINANCIEROS NEGOCIABLES | | | | \$9,215,196,250 | 96.01 % |
| TOTAL DE INVERSIONES EN INSTRUMENTOS FINANCIEROS | | | | \$9,215,196,250 | 96.01 % |
| OPERACIONES DE REPORTE | | | | | |
| REPORTADOR | | | | | |
| Bonos de Desarrollo del Gobierno Federal LF | | | | \$268,139,131 | 2.79 % |
| LF | BONDEF | 250724 | AAA(mex) | \$268,139,131 | 2.79 % |
| Bonos de Protección al Ahorro (Pago Semestral) | | | | \$114,502,969 | 1.19 % |
| IS | BPA182 | 260219 | AAA(mex) | \$114,502,969 | 1.19 % |
| TOTAL DE OPERACIONES DE REPORTE | | | | \$382,642,100 | 3.99 % |
| TOTAL DE CARTERA: | | | | \$9,597,838,351 | 100.00% |
| Límite Máximo de VaR: 0.350% | | | | VaR Promedio: 0.0397% | |
| 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 501 observaciones. | | | | | |
| Actualmente el Fondo no se encuentra en estrategia temporal de inversión. | | | | | |



| TV | EMISORA | SERIE | CALIF/BURS | VALOR RAZONABLE TOTAL | % PARTICIPACIÓN |
|--|---------|-------|---------------|--------------------------|-----------------|
| Valores Respalados por Activos. | | | | | |
| 91 | FUTILCB | 23S | mxAAA | \$20,241,839 | 0.21 % |
| 91 | ARRENCB | 23 | mxAAA | \$30,206,079 | 0.31 % |
| 91 | TIPMXCB | 23-2 | AAA (mex) | \$85,698,306 | 0.89 % |
| | | | Total: | \$136,146,224 | 1.42% |

"El riesgo en los instrumentos financieros derivados, certificados bursátiles fiduciarios y valores estructurados o respaldados por activos (en caso de tenerlos en el fondo) consiste en movimientos adversos en los factores de riesgo que afecten instrumento adquirido. El riesgo se considera alto debido a la existencia de factores de riesgo implícitos como movimiento de tasas de interés, tipos de cambio o inflación, etc"

