

Composición de la Cartera de Inversión al 13 de junio de 2024.

<b>NTEGUB+</b>					
Fondo Banorte 1, 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 INSTRUMENTOS FINANCIEROS</b>					
<b>INSTRUMENTOS FINANCIEROS NEGOCIABLES</b>					
<b>Deuda Gubernamental</b>					
<b>Bonos de Desarrollo del Gobierno Federal LD</b>				<b>\$693,112,098</b>	<b>6.32 %</b>
LD	BONDESD	250619	AAA(mex)	\$130,751,880	1.19 %
LD	BONDESD	251016	AAA(mex)	\$90,283,365	0.82 %
LD	BONDESD	250416	AAA(mex)	\$89,954,235	0.82 %
LD	BONDESD	250814	AAA(mex)	\$80,444,969	0.73 %
LD	BONDESD	241219	AAA(mex)	\$60,122,784	0.55 %
LD	BONDESD	240822	AAA(mex)	\$51,228,012	0.47 %
LD	BONDESD	250220	AAA(mex)	\$49,988,683	0.46 %
LD	BONDESD	240627	AAA(mex)	\$40,183,093	0.37 %
LD	BONDESD	251211	AAA(mex)	\$40,118,139	0.37 %
LD	BONDESD	240801	AAA(mex)	\$40,094,020	0.37 %
LD	BONDESD	260806	AAA(mex)	\$19,942,918	0.18 %
<b>Bonos de Desarrollo del Gobierno Federal LF</b>				<b>\$3,076,419,743</b>	<b>28.03 %</b>
LF	BONDESF	261001	AAA(mex)	\$229,335,583	2.09 %
LF	BONDESF	261203	AAA(mex)	\$150,485,252	1.37 %
LF	BONDESF	261231	AAA(mex)	\$150,466,079	1.37 %
LF	BONDESF	280615	AAA(mex)	\$150,073,064	1.37 %
LF	BONDESF	270422	AAA(mex)	\$140,360,417	1.28 %
LF	BONDESF	260423	AAA(mex)	\$120,548,572	1.10 %
LF	BONDESF	250724	AAA(mex)	\$120,424,067	1.10 %
LF	BONDESF	250130	AAA(mex)	\$110,692,401	1.01 %
LF	BONDESF	271014	AAA(mex)	\$109,911,707	1.00 %
LF	BONDESF	250403	AAA(mex)	\$100,402,534	0.91 %
LF	BONDESF	250116	AAA(mex)	\$100,201,310	0.91 %
LF	BONDESF	260604	AAA(mex)	\$99,996,903	0.91 %
LF	BONDESF	251002	AAA(mex)	\$99,888,821	0.91 %
LF	BONDESF	270114	AAA(mex)	\$99,874,639	0.91 %
LF	BONDESF	250327	AAA(mex)	\$90,557,031	0.83 %
LF	BONDESF	250619	AAA(mex)	\$80,473,409	0.73 %
LF	BONDESF	260226	AAA(mex)	\$70,338,026	0.64 %
LF	BONDESF	250227	AAA(mex)	\$60,373,255	0.55 %
LF	BONDESF	250424	AAA(mex)	\$60,366,733	0.55 %
LF	BONDESF	250522	AAA(mex)	\$60,353,196	0.55 %
LF	BONDESF	251204	AAA(mex)	\$60,311,475	0.55 %
LF	BONDESF	240725	AAA(mex)	\$60,270,633	0.55 %
LF	BONDESF	270225	AAA(mex)	\$60,170,218	0.55 %
LF	BONDESF	251023	AAA(mex)	\$60,058,160	0.55 %
LF	BONDESF	260521	AAA(mex)	\$50,222,343	0.46 %
LF	BONDESF	270128	AAA(mex)	\$50,150,653	0.46 %
LF	BONDESF	241024	AAA(mex)	\$50,108,511	0.46 %
LF	BONDESF	250313	AAA(mex)	\$50,095,658	0.46 %
LF	BONDESF	280323	AAA(mex)	\$50,038,750	0.46 %
LF	BONDESF	290125	AAA(mex)	\$49,987,755	0.46 %
LF	BONDESF	270318	AAA(mex)	\$49,813,827	0.45 %
LF	BONDESF	270930	AAA(mex)	\$49,747,907	0.45 %



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T. VALOR	EMISORA	SERIE	CALIF/BURS	VALOR RAZONABLE TOTAL	% PARTICIPACIÓN
LF	BONDES	241003	AAA(mex)	\$40,002,959	0.36 %
LF	BONDES	270617	AAA(mex)	\$30,055,663	0.27 %
LF	BONDES	280127	AAA(mex)	\$30,020,094	0.27 %
LF	BONDES	320415	AAA(mex)	\$29,798,735	0.27 %
LF	BONDES	250102	AAA(mex)	\$20,327,896	0.19 %
LF	BONDES	240815	AAA(mex)	\$20,112,130	0.18 %
LF	BONDES	241128	AAA(mex)	\$19,999,296	0.18 %
LF	BONDES	270819	AAA(mex)	\$19,992,137	0.18 %
LF	BONDES	260108	AAA(mex)	\$10,029,113	0.09 %
LF	BONDES	291004	AAA(mex)	\$9,982,831	0.09 %
<b>Bonos de Desarrollo del Gobierno Federal LG</b>				<b>\$54,940,385</b>	<b>0.50 %</b>
LG	BONDESG	250710	AAA(mex)	\$34,974,728	0.32 %
LG	BONDESG	260319	AAA(mex)	\$9,983,534	0.09 %
LG	BONDESG	270506	AAA(mex)	\$9,982,123	0.09 %
<b>Bonos de Protección al Ahorro (Pago Mensual)</b>				<b>\$671,128,758</b>	<b>6.12 %</b>
IM	BPAG28	250206	AAA(mex)	\$110,438,625	1.01 %
IM	BPAG28	250508	AAA(mex)	\$100,170,879	0.91 %
IM	BPAG28	260507	AAA(mex)	\$90,000,042	0.82 %
IM	BPAG28	241107	AAA(mex)	\$80,507,922	0.73 %
IM	BPAG28	261105	AAA(mex)	\$70,217,414	0.64 %
IM	BPAG28	240808	AAA(mex)	\$60,007,441	0.55 %
IM	BPAG28	270506	AAA(mex)	\$49,885,631	0.45 %
IM	BPAG28	260806	AAA(mex)	\$49,863,615	0.45 %
IM	BPAG28	260205	AAA(mex)	\$30,071,195	0.27 %
IM	BPAG28	250807	AAA(mex)	\$29,965,994	0.27 %
<b>Bonos de Protección al Ahorro (Pago Semestral)</b>				<b>\$357,382,199</b>	<b>3.26 %</b>
IS	BPA182	290322	AAA(mex)	\$72,052,831	0.66 %
IS	BPA182	280412	AAA(mex)	\$60,794,093	0.55 %
IS	BPA182	250306	AAA(mex)	\$41,184,061	0.38 %
IS	BPA182	270401	AAA(mex)	\$40,739,638	0.37 %
IS	BPA182	300328	AAA(mex)	\$40,584,976	0.37 %
IS	BPA182	301010	AAA(mex)	\$40,393,525	0.37 %
IS	BPA182	260219	AAA(mex)	\$31,003,844	0.28 %
IS	BPA182	251002	AAA(mex)	\$30,629,231	0.28 %
<b>Bonos de Protección al Ahorro (Pago Trimestral)</b>				<b>\$510,130,896</b>	<b>4.65 %</b>
IQ	BPAG91	251231	AAA(mex)	\$81,625,963	0.74 %
IQ	BPAG91	270506	AAA(mex)	\$70,554,866	0.64 %
IQ	BPAG91	250430	AAA(mex)	\$60,744,249	0.55 %
IQ	BPAG91	270107	AAA(mex)	\$40,668,622	0.37 %
IQ	BPAG91	260507	AAA(mex)	\$40,363,639	0.37 %
IQ	BPAG91	240829	AAA(mex)	\$40,178,734	0.37 %
IQ	BPAG91	280511	AAA(mex)	\$40,170,649	0.37 %
IQ	BPAG91	250904	AAA(mex)	\$40,050,554	0.36 %
IQ	BPAG91	280907	AAA(mex)	\$39,804,920	0.36 %
IQ	BPAG91	280106	AAA(mex)	\$35,542,179	0.32 %
IQ	BPAG91	250102	AAA(mex)	\$20,426,521	0.19 %
<b>Certificados de la Tesorería de la Federación</b>				<b>\$18,142,824</b>	<b>0.17 %</b>
BI	CETES	250515	AAA(mex)	\$18,142,824	0.17 %
<b>Total Deuda Gubernamental</b>				<b>\$5,381,256,903</b>	<b>49.04 %</b>
<b>TOTAL DE INSTRUMENTOS FINANCIEROS NEGOCIABLES</b>				<b>\$5,381,256,903</b>	<b>49.04 %</b>
<b>TOTAL DE INVERSIONES EN INSTRUMENTOS FINANCIEROS</b>				<b>\$5,381,256,903</b>	<b>49.04 %</b>
<b>OPERACIONES DE REPORTE REPORTADOR</b>					

T. VALOR	EMISORA	SERIE	CALIF/BURS	VALOR RAZONABLE TOTAL	% PARTICIPACIÓN
<b>Bonos de Desarrollo del Gobierno Federal LF</b>				<b>\$3,506,070,870</b>	<b>31.95 %</b>
LF	BONDESF	270128	AAA(mex)	\$1,857,863,872	16.93 %
LF	BONDESF	260423	AAA(mex)	\$1,643,205,565	14.97 %
LF	BONDESF	290322	AAA(mex)	\$5,001,433	0.05 %
<b>Bonos de Protección al Ahorro (Pago Semestral)</b>				<b>\$2,086,348,930</b>	<b>19.01 %</b>
IS	BPA182	260219	AAA(mex)	\$1,262,806,802	11.51 %
IS	BPA182	300328	AAA(mex)	\$823,542,128	7.50 %
<b>TOTAL DE OPERACIONES DE REPORTE</b>				<b>\$5,592,419,800</b>	<b>50.96 %</b>
<b>TOTAL DE CARTERA:</b>				<b>\$10,973,676,703</b>	<b>100.00%</b>
<b>Límite Máximo de VaR: 0.010%</b>				<b>VaR Promedio: 0.0028%</b>	
Valor en Riesgo (VaR) Supuestos y Metodología: Horizonte de tiempo de un día y con nivel de confianza al 95% a dos colas basada en una simulación histórica no paramétrica de 501 observaciones.					
<b>El Fondo no realizará estrategias temporales de inversión</b>					

