

Composición de la Cartera de Inversión al 11 de abril de 2024.

| NTEGUB | | | | | |
|--|---------|--------|------------|-------------------------|-----------------|
| Fondo Banorte 3, S.A de C.V. Fondo de Inversión en Instrumentos de Deuda | | | | | |
| Categoría: Corto Plazo Gubernamental | | | | | |
| Calificación: AAAf/S1(mex) | | | | | |
| T. VALOR | EMISORA | SERIE | CALIF/BURS | VALOR RAZONABLE TOTAL | % PARTICIPACIÓN |
| INVERSIONES EN INSTRUMENTOS FINANCIEROS | | | | | |
| INSTRUMENTOS FINANCIEROS NEGOCIABLES | | | | | |
| Deuda Gubernamental | | | | | |
| Bonos de Desarrollo del Gobierno Federal LD | | | | \$741,514,773 | 1.16 % |
| LD | BONDESD | 250619 | AAA(mex) | \$228,800,674 | 0.36 % |
| LD | BONDESD | 240801 | AAA(mex) | \$200,000,414 | 0.31 % |
| LD | BONDESD | 240530 | AAA(mex) | \$172,399,867 | 0.27 % |
| LD | BONDESD | 240627 | AAA(mex) | \$140,313,818 | 0.22 % |
| Bonos de Desarrollo del Gobierno Federal LF | | | | \$21,131,626,679 | 33.00 % |
| LF | BONDESF | 250327 | AAA(mex) | \$1,616,140,071 | 2.52 % |
| LF | BONDESF | 251002 | AAA(mex) | \$1,427,111,459 | 2.23 % |
| LF | BONDESF | 251023 | AAA(mex) | \$1,367,850,278 | 2.14 % |
| LF | BONDESF | 240425 | AAA(mex) | \$1,155,620,453 | 1.80 % |
| LF | BONDESF | 260226 | AAA(mex) | \$1,152,748,374 | 1.80 % |
| LF | BONDESF | 250227 | AAA(mex) | \$977,567,391 | 1.53 % |
| LF | BONDESF | 241003 | AAA(mex) | \$885,568,939 | 1.38 % |
| LF | BONDESF | 250424 | AAA(mex) | \$858,136,717 | 1.34 % |
| LF | BONDESF | 260604 | AAA(mex) | \$847,739,009 | 1.32 % |
| LF | BONDESF | 270422 | AAA(mex) | \$800,232,584 | 1.25 % |
| LF | BONDESF | 250724 | AAA(mex) | \$780,903,622 | 1.22 % |
| LF | BONDESF | 251204 | AAA(mex) | \$752,141,490 | 1.17 % |
| LF | BONDESF | 260115 | AAA(mex) | \$698,586,854 | 1.09 % |
| LF | BONDESF | 260108 | AAA(mex) | \$630,111,346 | 0.98 % |
| LF | BONDESF | 250130 | AAA(mex) | \$602,527,716 | 0.94 % |
| LF | BONDESF | 270617 | AAA(mex) | \$599,984,328 | 0.94 % |
| LF | BONDESF | 261231 | AAA(mex) | \$450,391,113 | 0.70 % |
| LF | BONDESF | 250116 | AAA(mex) | \$449,827,421 | 0.70 % |
| LF | BONDESF | 270819 | AAA(mex) | \$448,775,969 | 0.70 % |
| LF | BONDESF | 241024 | AAA(mex) | \$409,930,747 | 0.64 % |
| LF | BONDESF | 240725 | AAA(mex) | \$400,875,884 | 0.63 % |
| LF | BONDESF | 270128 | AAA(mex) | \$400,250,404 | 0.63 % |
| LF | BONDESF | 250619 | AAA(mex) | \$381,422,876 | 0.60 % |
| LF | BONDESF | 261001 | AAA(mex) | \$371,192,506 | 0.58 % |
| LF | BONDESF | 270930 | AAA(mex) | \$300,435,372 | 0.47 % |
| LF | BONDESF | 250102 | AAA(mex) | \$252,375,876 | 0.39 % |
| LF | BONDESF | 240523 | AAA(mex) | \$251,204,413 | 0.39 % |
| LF | BONDESF | 250522 | AAA(mex) | \$220,832,465 | 0.34 % |
| LF | BONDESF | 260423 | AAA(mex) | \$220,515,111 | 0.34 % |
| LF | BONDESF | 250313 | AAA(mex) | \$219,891,597 | 0.34 % |
| LF | BONDESF | 270225 | AAA(mex) | \$200,115,242 | 0.31 % |
| LF | BONDESF | 280127 | AAA(mex) | \$199,822,950 | 0.31 % |
| LF | BONDESF | 271014 | AAA(mex) | \$189,441,028 | 0.30 % |
| LF | BONDESF | 241128 | AAA(mex) | \$160,995,182 | 0.25 % |
| LF | BONDESF | 240815 | AAA(mex) | \$150,538,366 | 0.24 % |
| LF | BONDESF | 241107 | AAA(mex) | \$100,441,189 | 0.16 % |
| LF | BONDESF | 290125 | AAA(mex) | \$99,713,714 | 0.16 % |
| LF | BONDESF | 290419 | AAA(mex) | \$79,742,577 | 0.12 % |
| LF | BONDESF | 291004 | AAA(mex) | \$19,924,046 | 0.03 % |



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|---|---------|--------|------------|-------------------------|-----------------|
| Bonos de Desarrollo del Gobierno Federal LG | | | | \$683,425,100 | 1.07 % |
| LG | BONDESG | 250710 | AAA(mex) | \$452,504,822 | 0.71 % |
| LG | BONDESG | 260319 | AAA(mex) | \$230,920,278 | 0.36 % |
| Bonos de Protección al Ahorro (Pago Mensual) | | | | \$2,979,649,595 | 4.65 % |
| IM | BPAG28 | 240509 | AAA(mex) | \$825,183,777 | 1.29 % |
| IM | BPAG28 | 260507 | AAA(mex) | \$518,605,053 | 0.81 % |
| IM | BPAG28 | 240808 | AAA(mex) | \$498,236,528 | 0.78 % |
| IM | BPAG28 | 260806 | AAA(mex) | \$401,384,352 | 0.63 % |
| IM | BPAG28 | 250508 | AAA(mex) | \$219,818,797 | 0.34 % |
| IM | BPAG28 | 241107 | AAA(mex) | \$175,740,889 | 0.27 % |
| IM | BPAG28 | 250206 | AAA(mex) | \$150,247,184 | 0.23 % |
| IM | BPAG28 | 260205 | AAA(mex) | \$99,984,891 | 0.16 % |
| IM | BPAG28 | 250807 | AAA(mex) | \$90,448,124 | 0.14 % |
| Bonos de Protección al Ahorro (Pago Semestral) | | | | \$1,082,110,615 | 1.69 % |
| IS | BPA182 | 300328 | AAA(mex) | \$328,361,986 | 0.51 % |
| IS | BPA182 | 280412 | AAA(mex) | \$210,365,806 | 0.33 % |
| IS | BPA182 | 290322 | AAA(mex) | \$204,225,678 | 0.32 % |
| IS | BPA182 | 260219 | AAA(mex) | \$202,784,870 | 0.32 % |
| IS | BPA182 | 301010 | AAA(mex) | \$136,372,275 | 0.21 % |
| Bonos de Protección al Ahorro (Pago Trimestral) | | | | \$1,726,487,219 | 2.70 % |
| IQ | BPAG91 | 280511 | AAA(mex) | \$607,997,460 | 0.95 % |
| IQ | BPAG91 | 280907 | AAA(mex) | \$461,856,132 | 0.72 % |
| IQ | BPAG91 | 280106 | AAA(mex) | \$253,983,894 | 0.40 % |
| IQ | BPAG91 | 270107 | AAA(mex) | \$249,309,360 | 0.39 % |
| IQ | BPAG91 | 240502 | AAA(mex) | \$153,340,373 | 0.24 % |
| Certificados de la Tesorería de la Federación | | | | \$97,311,096 | 0.15 % |
| BI | CETES | 250710 | AAA(mex) | \$52,552,116 | 0.08 % |
| BI | CETES | 250515 | AAA(mex) | \$44,758,980 | 0.07 % |
| Total Deuda Gubernamental | | | | \$28,442,125,077 | 44.42 % |
| TOTAL DE INSTRUMENTOS FINANCIEROS NEGOCIABLES | | | | \$28,442,125,077 | 44.42 % |
| TOTAL DE INVERSIONES EN INSTRUMENTOS FINANCIEROS | | | | \$28,442,125,077 | 44.42 % |
| OPERACIONES DE REPORTE | | | | | |
| REPORTADOR | | | | | |
| Bonos de Desarrollo del Gobierno Federal LF | | | | \$19,727,961,050 | 30.81 % |
| LF | BONDESF | 270422 | AAA(mex) | \$6,620,667,205 | 10.34 % |
| LF | BONDESF | 251204 | AAA(mex) | \$5,309,456,230 | 8.29 % |
| LF | BONDESF | 250130 | AAA(mex) | \$3,474,590,655 | 5.43 % |
| LF | BONDESF | 241024 | AAA(mex) | \$1,110,078,769 | 1.73 % |
| LF | BONDESF | 270422 | AAA(mex) | \$500,153,146 | 0.78 % |
| LF | BONDESF | 270422 | AAA(mex) | \$500,153,146 | 0.78 % |
| LF | BONDESF | 261203 | AAA(mex) | \$500,153,111 | 0.78 % |
| LF | BONDESF | 270128 | AAA(mex) | \$499,453,496 | 0.78 % |
| LF | BONDESF | 251023 | AAA(mex) | \$416,952,839 | 0.65 % |
| LF | BONDESF | 270225 | AAA(mex) | \$399,530,994 | 0.62 % |
| LF | BONDESF | 271014 | AAA(mex) | \$396,771,459 | 0.62 % |
| Bonos de Protección al Ahorro (Pago Mensual) | | | | \$3,180,050,679 | 4.97 % |
| IM | BPAG28 | 241107 | AAA(mex) | \$3,180,050,679 | 4.97 % |
| Bonos de Protección al Ahorro (Pago Semestral) | | | | \$3,962,524,320 | 6.19 % |
| IS | BPA182 | 260903 | AAA(mex) | \$2,343,975,932 | 3.66 % |
| IS | BPA182 | 270930 | AAA(mex) | \$905,926,005 | 1.41 % |
| IS | BPA182 | 280412 | AAA(mex) | \$444,723,345 | 0.69 % |
| IS | BPA182 | 260219 | AAA(mex) | \$267,899,038 | 0.42 % |



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|--|---------|--------|------------|------------------------------|--------------------|
| Bonos de Protección al Ahorro (Pago Trimestral) | | | | \$8,714,300,810 | 13.61 % |
| IQ | BPAG91 | 280511 | AAA(mex) | \$2,928,176,267 | 4.57 % |
| IQ | BPAG91 | 251231 | AAA(mex) | \$2,591,161,695 | 4.05 % |
| IQ | BPAG91 | 250102 | AAA(mex) | \$2,103,312,673 | 3.29 % |
| IQ | BPAG91 | 251231 | AAA(mex) | \$695,855,469 | 1.09 % |
| IQ | BPAG91 | 280106 | AAA(mex) | \$395,794,706 | 0.62 % |
| TOTAL DE OPERACIONES DE REPORTE | | | | \$35,584,836,859 | 55.58 % |
| TOTAL DE CARTERA: | | | | \$64,026,961,936 | 100.00% |
| Límite Máximo de VaR: 0.010% | | | | VaR Promedio: 0.0026% | |
| 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. | | | | | |
| El Fondo no realizará estrategias temporales de Inversión. | | | | | |

