

**Composición de la Cartera de Inversión al 27 de marzo 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<br>TOTAL | %<br>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>\$864,173,891</b>     | <b>7.80 %</b>      |
| LD                                                                        | BONDESD | 250619 | AAA(mex)   | \$129,990,141            | 1.17 %             |
| LD                                                                        | BONDESD | 251016 | AAA(mex)   | \$90,508,121             | 0.82 %             |
| LD                                                                        | BONDESD | 250416 | AAA(mex)   | \$90,184,368             | 0.81 %             |
| LD                                                                        | BONDESD | 250814 | AAA(mex)   | \$79,979,869             | 0.72 %             |
| LD                                                                        | BONDESD | 240404 | AAA(mex)   | \$70,545,801             | 0.64 %             |
| LD                                                                        | BONDESD | 241219 | AAA(mex)   | \$60,290,225             | 0.54 %             |
| LD                                                                        | BONDESD | 240822 | AAA(mex)   | \$51,377,392             | 0.46 %             |
| LD                                                                        | BONDESD | 240530 | AAA(mex)   | \$50,382,287             | 0.45 %             |
| LD                                                                        | BONDESD | 250220 | AAA(mex)   | \$50,118,164             | 0.45 %             |
| LD                                                                        | BONDESD | 240425 | AAA(mex)   | \$50,073,816             | 0.45 %             |
| LD                                                                        | BONDESD | 240627 | AAA(mex)   | \$40,302,646             | 0.36 %             |
| LD                                                                        | BONDESD | 251211 | AAA(mex)   | \$40,216,160             | 0.36 %             |
| LD                                                                        | BONDESD | 240801 | AAA(mex)   | \$40,210,108             | 0.36 %             |
| LD                                                                        | BONDESD | 260806 | AAA(mex)   | \$19,994,793             | 0.18 %             |
| <b>Bonos de Desarrollo del Gobierno Federal LF</b>                        |         |        |            | <b>\$2,600,762,458</b>   | <b>23.48 %</b>     |
| LF                                                                        | BONDESF | 261001 | AAA(mex)   | \$229,928,229            | 2.08 %             |
| LF                                                                        | BONDESF | 280615 | AAA(mex)   | \$149,245,715            | 1.35 %             |
| LF                                                                        | BONDESF | 241003 | AAA(mex)   | \$140,404,194            | 1.27 %             |
| LF                                                                        | BONDESF | 241128 | AAA(mex)   | \$120,336,678            | 1.09 %             |
| LF                                                                        | BONDESF | 271014 | AAA(mex)   | \$110,253,329            | 1.00 %             |
| LF                                                                        | BONDESF | 250130 | AAA(mex)   | \$110,088,570            | 0.99 %             |
| LF                                                                        | BONDESF | 260604 | AAA(mex)   | \$100,248,535            | 0.90 %             |
| LF                                                                        | BONDESF | 251002 | AAA(mex)   | \$100,144,613            | 0.90 %             |
| LF                                                                        | BONDESF | 261231 | AAA(mex)   | \$99,742,658             | 0.90 %             |
| LF                                                                        | BONDESF | 250327 | AAA(mex)   | \$90,057,142             | 0.81 %             |
| LF                                                                        | BONDESF | 250619 | AAA(mex)   | \$80,026,749             | 0.72 %             |
| LF                                                                        | BONDESF | 250724 | AAA(mex)   | \$70,452,817             | 0.64 %             |
| LF                                                                        | BONDESF | 240425 | AAA(mex)   | \$70,102,883             | 0.63 %             |
| LF                                                                        | BONDESF | 260226 | AAA(mex)   | \$69,923,158             | 0.63 %             |
| LF                                                                        | BONDESF | 260423 | AAA(mex)   | \$69,902,140             | 0.63 %             |
| LF                                                                        | BONDESF | 240725 | AAA(mex)   | \$60,447,893             | 0.55 %             |
| LF                                                                        | BONDESF | 250102 | AAA(mex)   | \$60,252,583             | 0.54 %             |
| LF                                                                        | BONDESF | 251023 | AAA(mex)   | \$60,215,350             | 0.54 %             |
| LF                                                                        | BONDESF | 250227 | AAA(mex)   | \$60,044,204             | 0.54 %             |
| LF                                                                        | BONDESF | 250424 | AAA(mex)   | \$60,032,908             | 0.54 %             |
| LF                                                                        | BONDESF | 250522 | AAA(mex)   | \$60,022,367             | 0.54 %             |
| LF                                                                        | BONDESF | 251204 | AAA(mex)   | \$59,959,832             | 0.54 %             |
| LF                                                                        | BONDESF | 270225 | AAA(mex)   | \$59,829,461             | 0.54 %             |
| LF                                                                        | BONDESF | 241024 | AAA(mex)   | \$50,254,201             | 0.45 %             |
| LF                                                                        | BONDESF | 250313 | AAA(mex)   | \$50,236,697             | 0.45 %             |
| LF                                                                        | BONDESF | 270318 | AAA(mex)   | \$49,945,513             | 0.45 %             |
| LF                                                                        | BONDESF | 270128 | AAA(mex)   | \$49,857,877             | 0.45 %             |
| LF                                                                        | BONDESF | 280323 | AAA(mex)   | \$49,769,232             | 0.45 %             |
| LF                                                                        | BONDESF | 290125 | AAA(mex)   | \$49,671,215             | 0.45 %             |



| T. VALOR                                                | EMISORA | SERIE  | CALIF/BURS | VALOR RAZONABLE<br>TOTAL | %<br>PARTICIPACIÓN |
|---------------------------------------------------------|---------|--------|------------|--------------------------|--------------------|
| LF                                                      | BONDESF | 270422 | AAA(mex)   | \$39,874,896             | 0.36 %             |
| LF                                                      | BONDESF | 270617 | AAA(mex)   | \$29,896,667             | 0.27 %             |
| LF                                                      | BONDESF | 280127 | AAA(mex)   | \$29,868,158             | 0.27 %             |
| LF                                                      | BONDESF | 320415 | AAA(mex)   | \$29,664,899             | 0.27 %             |
| LF                                                      | BONDESF | 270819 | AAA(mex)   | \$20,049,955             | 0.18 %             |
| LF                                                      | BONDESF | 240523 | AAA(mex)   | \$20,027,828             | 0.18 %             |
| LF                                                      | BONDESF | 240815 | AAA(mex)   | \$20,003,086             | 0.18 %             |
| LF                                                      | BONDESF | 260108 | AAA(mex)   | \$10,054,149             | 0.09 %             |
| LF                                                      | BONDESF | 291004 | AAA(mex)   | \$9,926,077              | 0.09 %             |
| <b>Bonos de Desarrollo del Gobierno Federal LG</b>      |         |        |            | <b>\$45,080,210</b>      | <b>0.41 %</b>      |
| LG                                                      | BONDESG | 250710 | AAA(mex)   | \$35,074,639             | 0.32 %             |
| LG                                                      | BONDESG | 260319 | AAA(mex)   | \$10,005,571             | 0.09 %             |
| <b>Bonos de Protección al Ahorro (Pago Mensual)</b>     |         |        |            | <b>\$873,237,878</b>     | <b>7.88 %</b>      |
| IM                                                      | BPAG28  | 240509 | AAA(mex)   | \$301,663,017            | 2.72 %             |
| IM                                                      | BPAG28  | 250206 | AAA(mex)   | \$110,765,167            | 1.00 %             |
| IM                                                      | BPAG28  | 250508 | AAA(mex)   | \$100,429,400            | 0.91 %             |
| IM                                                      | BPAG28  | 241107 | AAA(mex)   | \$80,063,990             | 0.72 %             |
| IM                                                      | BPAG28  | 261105 | AAA(mex)   | \$69,823,293             | 0.63 %             |
| IM                                                      | BPAG28  | 240808 | AAA(mex)   | \$60,185,617             | 0.54 %             |
| IM                                                      | BPAG28  | 260806 | AAA(mex)   | \$50,001,714             | 0.45 %             |
| IM                                                      | BPAG28  | 260507 | AAA(mex)   | \$40,105,320             | 0.36 %             |
| IM                                                      | BPAG28  | 260205 | AAA(mex)   | \$30,154,430             | 0.27 %             |
| IM                                                      | BPAG28  | 250807 | AAA(mex)   | \$30,045,930             | 0.27 %             |
| <b>Bonos de Protección al Ahorro (Pago Semestral)</b>   |         |        |            | <b>\$360,881,533</b>     | <b>3.26 %</b>      |
| IS                                                      | BPA182  | 290322 | AAA(mex)   | \$69,682,693             | 0.63 %             |
| IS                                                      | BPA182  | 280412 | AAA(mex)   | \$62,897,315             | 0.57 %             |
| IS                                                      | BPA182  | 270401 | AAA(mex)   | \$42,157,200             | 0.38 %             |
| IS                                                      | BPA182  | 300328 | AAA(mex)   | \$42,009,421             | 0.38 %             |
| IS                                                      | BPA182  | 301010 | AAA(mex)   | \$41,819,280             | 0.38 %             |
| IS                                                      | BPA182  | 250306 | AAA(mex)   | \$40,272,972             | 0.36 %             |
| IS                                                      | BPA182  | 251002 | AAA(mex)   | \$31,725,838             | 0.29 %             |
| IS                                                      | BPA182  | 260219 | AAA(mex)   | \$30,316,814             | 0.27 %             |
| <b>Bonos de Protección al Ahorro (Pago Trimestral)</b>  |         |        |            | <b>\$512,609,152</b>     | <b>4.63 %</b>      |
| IQ                                                      | BPAG91  | 270506 | AAA(mex)   | \$70,915,702             | 0.64 %             |
| IQ                                                      | BPAG91  | 250430 | AAA(mex)   | \$61,068,427             | 0.55 %             |
| IQ                                                      | BPAG91  | 251231 | AAA(mex)   | \$41,038,513             | 0.37 %             |
| IQ                                                      | BPAG91  | 270107 | AAA(mex)   | \$40,902,628             | 0.37 %             |
| IQ                                                      | BPAG91  | 240502 | AAA(mex)   | \$40,752,807             | 0.37 %             |
| IQ                                                      | BPAG91  | 260507 | AAA(mex)   | \$40,576,538             | 0.37 %             |
| IQ                                                      | BPAG91  | 240829 | AAA(mex)   | \$40,393,447             | 0.36 %             |
| IQ                                                      | BPAG91  | 280511 | AAA(mex)   | \$40,390,242             | 0.36 %             |
| IQ                                                      | BPAG91  | 250904 | AAA(mex)   | \$40,258,641             | 0.36 %             |
| IQ                                                      | BPAG91  | 280907 | AAA(mex)   | \$40,023,256             | 0.36 %             |
| IQ                                                      | BPAG91  | 280106 | AAA(mex)   | \$35,744,386             | 0.32 %             |
| IQ                                                      | BPAG91  | 250102 | AAA(mex)   | \$20,544,565             | 0.19 %             |
| <b>Certificados de la Tesorería de la Federación</b>    |         |        |            | <b>\$17,872,218</b>      | <b>0.16 %</b>      |
| BI                                                      | CETES   | 250515 | AAA(mex)   | \$17,872,218             | 0.16 %             |
| <b>Total Deuda Gubernamental</b>                        |         |        |            | <b>\$5,274,617,340</b>   | <b>47.61 %</b>     |
| <b>TOTAL DE INSTRUMENTOS FINANCIEROS NEGOCIABLES</b>    |         |        |            | <b>\$5,274,617,340</b>   | <b>47.61 %</b>     |
| <b>TOTAL DE INVERSIONES EN INSTRUMENTOS FINANCIEROS</b> |         |        |            | <b>\$5,274,617,340</b>   | <b>47.61 %</b>     |
| <b>OPERACIONES DE REPORTE REPORTADOR</b>                |         |        |            |                          |                    |
| <b>Bonos de Desarrollo del Gobierno Federal LF</b>      |         |        |            | <b>\$3,896,148,923</b>   | <b>35.17 %</b>     |



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| T. VALOR                                                                                                                                                                                         | EMISORA | SERIE  | CALIF/BURS | VALOR RAZONABLE<br>TOTAL     | %<br>PARTICIPACIÓN |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------|--------|------------|------------------------------|--------------------|
| LF                                                                                                                                                                                               | BONDEF  | 251204 | AAA(mex)   | \$3,505,410,338              | 31.64 %            |
| LF                                                                                                                                                                                               | BONDEF  | 241003 | AAA(mex)   | \$385,730,922                | 3.48 %             |
| LF                                                                                                                                                                                               | BONDEF  | 270617 | AAA(mex)   | \$5,007,663                  | 0.05 %             |
| <b>Bonos de Protección al Ahorro (Pago Mensual)</b>                                                                                                                                              |         |        |            | <b>\$207,944,491</b>         | <b>1.88 %</b>      |
| IM                                                                                                                                                                                               | BPAG28  | 240808 | AAA(mex)   | \$207,944,491                | 1.88 %             |
| <b>Bonos de Protección al Ahorro (Pago Semestral)</b>                                                                                                                                            |         |        |            | <b>\$322,728,528</b>         | <b>2.91 %</b>      |
| IS                                                                                                                                                                                               | BPA182  | 250306 | AAA(mex)   | \$322,728,528                | 2.91 %             |
| <b>Bonos de Protección al Ahorro (Pago Trimestral)</b>                                                                                                                                           |         |        |            | <b>\$1,376,401,456</b>       | <b>12.42 %</b>     |
| IQ                                                                                                                                                                                               | BPAG91  | 251231 | AAA(mex)   | \$1,376,401,456              | 12.42 %            |
| <b>TOTAL DE OPERACIONES DE REPORTO</b>                                                                                                                                                           |         |        |            | <b>\$5,803,223,398</b>       | <b>52.39 %</b>     |
| <b>TOTAL DE CARTERA:</b>                                                                                                                                                                         |         |        |            | <b>\$11,077,840,738</b>      | <b>100.00%</b>     |
| <b>Límite Máximo de VaR: 0.005%</b>                                                                                                                                                              |         |        |            | <b>VaR Promedio: 0.0027%</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>                                                                                                                                 |         |        |            |                              |                    |



Signatory of:

