

LIQUIDO
AAA/1 MO
PRINCIPAL HORIZONTE C, S.A. DE C.V., FONDO DE INVERSION EN INSTRUMENTOS DE DEUDA
CORTO PLAZO

| T. VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
|----------|---------------------------------------|--------|--------------|----------------------|----------------|
| | Bondes D | | | 225,875,492 | 6.59% |
| LD | BONDESD | 250619 | AAA(mex) | 150,741,258 | 4.40 % |
| LD | BONDESD | 251211 | AAA(mex) | 75,134,234 | 2.19 % |
| | Bonos Prot. Ahorro pago Trim. | | | 457,203,969 | 13.33% |
| IQ | BPAG91 | 240829 | AAA(mex) | 203,452,508 | 5.93 % |
| IQ | BPAG91 | 240502 | AAA(mex) | 133,509,644 | 3.89 % |
| IQ | BPAG91 | 250102 | AAA(mex) | 120,241,817 | 3.51 % |
| | Bonos Prot.Ahorro pago mensual | | | 159,890,321 | 4.66% |
| IM | BPAG28 | 250807 | AAA(mex) | 84,828,492 | 2.47 % |
| IM | BPAG28 | 250508 | AAA(mex) | 75,061,829 | 2.19 % |
| | Cetes | | | 615,125,776 | 17.94% |
| BI | CETES | 240208 | AAA(mex) | 499,322,908 | 14.56 % |
| BI | CETES | 240418 | AAA(mex) | 58,477,836 | 1.71 % |
| BI | CETES | 240222 | AAA(mex) | 57,325,032 | 1.67 % |
| | Reportos | | | 864,719,082 | 25.22% |
| LF | BONDESF | 270318 | AAA(mex) | 700,218,457 | 20.42 % |
| IQ | BPAG91 | 260507 | AAA(mex) | 164,500,626 | 4.80 % |
| | Varios | | | 1,106,222,526 | 32.26% |
| LF | BONDESF | 240425 | AAA(mex) | 201,322,196 | 5.87 % |
| LF | BONDESF | 250130 | AAA(mex) | 201,137,372 | 5.87 % |
| LF | BONDESF | 250227 | AAA(mex) | 201,103,476 | 5.86 % |
| LF | BONDESF | 251009 | AAA(mex) | 200,876,084 | 5.86 % |
| LF | BONDESF | 240523 | AAA(mex) | 150,976,745 | 4.40 % |
| LF | BONDESF | 250327 | AAA(mex) | 150,806,654 | 4.40 % |
| | TOTAL CARTERA | | | 3,429,037,166 | 100.00% |
| | ACTIVO NETO | | | 3,424,373,280 | - |
| | VAR ESTABLECIDO \$ | | | 8,560,933 | 0.25% |
| | VAR OBSERVADO PROMEDIO \$ | | | 1,521,650 | 0.05% |
| | Cartera al: | | 1/25/2024 | | - |

EL VALOR EN RIESGO (VAR POR SUS SIGLAS EN INGLÉS) ES CALCULADO UTILIZANDO EL MÉTODO MONTECARLO, CONSIDERANDO 250 PERÍODOS DE HISTORIA Y GENERANDO 1000 ESCENARIOS DE LOS PRINCIPALES FACTORES DE RIESGO QUE AFECTAN EL VALOR DE LOS

ACTIVOS QUE COMPONEN LA CARTERA. EL NIVEL DE CONFIANZA REPORTADO ES DEL 95% CON UN HORIZONTE DE 1 DÍA.