

CARTERA DE VALORES

| AfirMes, S.A. DE C.V. Fondo de Inv en Inst de Deuda | | | | | | |
|--|----------------|---------|---------------|--------------------------|---------------|------|
| Al 31 de Octubre del 2024 | | | | | | |
| | Emisora | | Calif. | Importe a Mercado | % | |
| GUBERNAMENTALES | | | | | 96.05 | |
| | BI | CETES | 260219 | AAA(mex) | 65,767,035 | 1.82 |
| | BI | CETES | 261001 | AAA(mex) | 67,895,016 | 1.88 |
| | IM | BPAG28 | 241107 | AAA(mex) | 50,318,862 | 1.39 |
| | IM | BPAG28 | 250206 | AAA(mex) | 100,420,899 | 2.78 |
| | IM | BPAG28 | 250508 | AAA(mex) | 46,655,757 | 1.29 |
| | LF | BONDESF | 241128 | AAA(mex) | 150,035,817 | 4.16 |
| | LF | BONDESF | 250116 | AAA(mex) | 100,218,513 | 2.78 |
| | LF | BONDESF | 250130 | AAA(mex) | 247,490,725 | 6.86 |
| | LF | BONDESF | 250227 | AAA(mex) | 150,927,357 | 4.18 |
| | LF | BONDESF | 250313 | AAA(mex) | 179,184,096 | 4.96 |
| | LF | BONDESF | 250327 | AAA(mex) | 304,005,872 | 8.42 |
| | LF | BONDESF | 250403 | AAA(mex) | 100,665,615 | 2.79 |
| | LF | BONDESF | 250424 | AAA(mex) | 183,714,498 | 5.09 |
| | LF | BONDESF | 250724 | AAA(mex) | 150,566,519 | 4.17 |
| | LF | BONDESF | 250828 | AAA(mex) | 100,034,677 | 2.77 |
| | LF | BONDESF | 251009 | AAA(mex) | 201,123,130 | 5.57 |
| | LF | BONDESF | 251023 | AAA(mex) | 175,260,211 | 4.86 |
| | LF | BONDESF | 260115 | AAA(mex) | 90,094,518 | 2.50 |
| | LF | BONDESF | 260226 | AAA(mex) | 200,990,114 | 5.57 |
| | LF | BONDESF | 260423 | AAA(mex) | 100,470,766 | 2.78 |
| | LF | BONDESF | 260604 | AAA(mex) | 350,136,651 | 9.70 |
| | LF | BONDESF | 261001 | AAA(mex) | 149,642,618 | 4.15 |
| | LF | BONDESF | 261203 | AAA(mex) | 100,339,890 | 2.78 |
| | LF | BONDESF | 270225 | AAA(mex) | 100,271,868 | 2.78 |
| INVERSIONES EN REPORTE | | | | | 3.95 | |
| | LF | BONDESF | 310320 | AAA(mex) | 142,727,611 | 3.95 |
| TOTAL DE CARTERA | | | | \$ 3,608,958,635 | 100.00 | |
| VAR Límite Establecido | | | | 0.0400% | | |
| VAR Promedio | | | | 0.0040% | | |
| El Cálculo del VAR se realizó utilizando una simulación histórica, Nivel de Confianza del 95%, 260 Escenarios y Horizonte de Tiempo de 1 día de acuerdo a la Clasificación del Fondo | | | | | | |
| Categoría: Corto Plazo | | | | | | |
| Calificación: HR AAA/1 CP | | | | | | |