

FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA
CORTO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
Chequera dolares					
CHD	37-006	4001215	N/A	1	0.000%
				1	0.000%
VALORES GUBERNAMENTALES					
BI	CETES	220310	mxAA-1+	1,563,106	26.155%
BI	CETES	220728	mxAA-1+	1,385,983	23.191%
BI	CETES	220324	mxAA-1+	584,857	9.786%
BI	CETES	220407	mxAA-1+	340,467	5.697%
BI	CETES	220224	mxAA-1+	97,914	1.638%
LD	BONDESD	241219	mxAAA	463,626	7.758%
LD	BONDESD	251211	mxAAA	149,029	2.494%
S	UDIBONO	251204	mxAAA	1	0.000%
90	CBPF	48	AAA (mex)	20,772	0.348%
				4,605,755	77.066%
VALORES PRIVADOS					
91	NRF	19	mxAA+	84,173	1.408%
91	NM	21	mxAA+	80,235	1.343%
91	FUNO	17-2	AAA (mex)	77,184	1.291%
91	LALA	20-2	AA (mex)	70,222	1.175%
91	DAIMLER	20	mxAAA	64,765	1.084%
91	CETELEM	21	mxAAA	55,302	0.925%
91	DHIC	15	AA+ (mex)	53,526	0.896%
91	DAIMLER	19-3	mxAAA	45,357	0.759%
91	SORIANA	20	AA+ (mex)	39,927	0.668%
91	TOYOTA	17-4	mxAAA	30,718	0.514%
91	LIVEPOL	17-2	mxAAA	28,320	0.474%
91	VWLEASE	18	mxAAA	25,060	0.419%
91	FUNO	18	AAA (mex)	21,048	0.352%
91	GAP	17	mxAAA	19,548	0.327%
91	FERROMX	21-2	mxAAA	16,255	0.272%
91	GPH	19	AAA (mex)	16,169	0.271%
91	UNFINCB	17-3	mxAA+	12,684	0.212%
91	OMA	21V	AAA (mex)	10,043	0.168%
91	TOYOTA	17	mxAAA	3,997	0.067%
94	BANORTE	19	mxAAA	36,647	0.613%
94	SCOTIAB	13-2	mxAAA	25,691	0.430%
94	HSBC	13-2	Baa1	16,999	0.284%
94	SCOTIAB	19-2	mxAAA	10,036	0.168%
95	FEFA	17-5	mxAAA	45,353	0.759%
95	FEFA	20V	mxAAA	27,414	0.459%
95	FEFA	20-3	mxAAA	18,294	0.306%
95	FEFA	19-3	mxAAA	17,622	0.295%
95	FEFA	21	mxAAA	16,249	0.272%
95	FEFA	17-8	mxAAA	15,534	0.260%
95	FEFA	19-2	mxAAA	12,764	0.214%
CD	KEXIM	21	Aaa.mx	30,100	0.504%
				1,027,236	17.188%
Reportos					
LD	BONDESD	230309	mxAAA	171,705	2.873%
IS	BPA182	280412	mxAAA	171,705	2.873%
				343,410	5.746%
TOTAL CARTERA				5,976,402	100.000%
ACTIVO NETO				6,099,039	
VAR ESTABLECIDO \$				3,659	0.060%
VAR OBSERVADO PROMEDIO \$				1,220	0.020%
Cartera al:				30-sep.-21	

Metodo Historico, 1 dia con un nivel de confianza al 95% con 500 observaciones.