

## FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA

## LARGO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
<b>VALORES GUBERNAMENTALES</b>					
BI	CETES	220505	mxA-1+	19,370	1.895%
BI	CETES	220602	mxA-1+	9,646	0.944%
BI	CETES	220630	mxA-1+	9,603	0.939%
BI	CETES	220728	mxA-1+	9,559	0.935%
BI	CETES	221006	mxAAA	9,438	0.923%
LD	BONDESD	250619	mxAAA	69,685	6.816%
LD	BONDESD	241219	mxAAA	18,545	1.814%
LD	BONDESD	251211	mxAAA	9,935	0.972%
M	BONOS	241205	mxAAA	25,786	2.522%
M	BONOS	240905	mxAAA	25,049	2.450%
M	BONOS	270603	A-	23,660	2.314%
M	BONOS	260305	mxAAA	19,176	1.876%
M	BONOS	381118	A-	17,371	1.699%
M	BONOS	471107	mxAAA	15,893	1.555%
M	BONOS	421113	mxAAA	12,902	1.262%
M	BONOS	231207	mxAAA	11,679	1.142%
M	BONOS	310529	mxAAA	10,511	1.028%
M	BONOS	230309	mxAAA	10,166	0.994%
M	BONOS	220609	A3	8,738	0.855%
M	BONOS	361120	A-	7,850	0.768%
M	BONOS	341123	mxAAA	5,231	0.512%
M	BONOS	290531	A-	4,944	0.484%
M	BONOS	211209	mxAAA	3,081	0.301%
S	UDIBONO	401115	A-	27,732	2.713%
S	UDIBONO	461108	mxAAA	26,146	2.557%
S	UDIBONO	231116	mxAAA	25,066	2.452%
S	UDIBONO	220609	mxAAA	23,621	2.310%
S	UDIBONO	281130	mxAAA	21,884	2.141%
S	UDIBONO	351122	mxAAA	19,609	1.918%
S	UDIBONO	251204	mxAAA	11,826	1.157%
S	UDIBONO	501103	mxAAA	5,058	0.495%
90	CBPF	48	AAA (mex)	14,021	1.372%
				<b>532,781</b>	<b>52.114%</b>
<b>VALORES PRIVADOS</b>					
91	AC	11-2	mxAAA	15,569	1.523%
91	DHIC	15	AA+ (mex)	15,118	1.479%
91	GPH	20	AAA (mex)	13,837	1.353%
91	MAYACB	12	Baa2	13,357	1.307%
91	PROIN	10	mxAAA	13,059	1.277%
91	FUNO	17-2	AAA (mex)	12,298	1.203%
91	FUNO	13-2	AAA (mex)	12,210	1.194%
91	FUNO	15	AAA (mex)	11,569	1.132%
91	AGUA	17-2X	AA	11,326	1.108%
91	ALSEA	19-2	A- (mex)	10,610	1.038%
91	FUNO	17	AAA (mex)	10,476	1.025%
91	ALSEA	15-2	A- (mex)	9,715	0.950%
91	LALA	20-2	AA (mex)	9,695	0.948%
91	DAIMLER	19-3	mxAAA	9,005	0.881%
91	TOYOTA	17-2	mxAAA	7,205	0.705%
91	OSM	15	BB+	6,861	0.671%
91	RCO	12	mxAAA	6,494	0.635%
91	LALA	20	AA (mex)	6,478	0.634%

91	NM	18	mxAA+	6,169	0.603%
91	GAP	21	mxAAA	6,032	0.590%
91	CETELEM	21	mxAAA	5,530	0.541%
91	CETELEM	21-4	mxAAA	5,468	0.535%
91	GRUMA	21	mxAA+	5,429	0.531%
91	OPI	15U	mxA	5,089	0.498%
91	TOYOTA	17-3	mxAAA	5,089	0.498%
91	SORIANA	20	AA+ (mex)	5,018	0.491%
91	NM	21	mxAA+	5,015	0.491%
91	OMA	21-2	AAA (mex)	3,924	0.384%
91	OMA	21V	AAA (mex)	3,515	0.344%
91	GMXT	19	mxAAA	3,404	0.333%
91	CETELEM	21-2	mxAAA	3,322	0.325%
91	FERROMX	21-2	mxAAA	3,311	0.324%
91	GPH	19	AAA (mex)	3,294	0.322%
91	CETELEM	19	mxAAA	3,015	0.295%
91	LIVEPOL	17	mxAAA	2,988	0.292%
91	NRF	19	mxAA+	2,505	0.245%
91	UNFINCB	17-4	mxAA+	2,203	0.215%
91	CETELEM	19-4	mxAAA	2,040	0.200%
91	RCO	12U	mxAAA	1,223	0.120%
91	UNFINCB	17-3	mxAA+	1,191	0.116%
94	BSMX	19-2	AAA (mex)	10,965	1.073%
94	SCOTIAB	13-2	mxAAA	10,277	1.005%
94	BSANT	16-3	AAA (mex)	9,981	0.976%
94	BINTER	16U	AAA (mex)	7,007	0.685%
94	BINBUR	14-7	mxAAA	5,494	0.537%
94	BANORTE	19	mxAAA	3,514	0.344%
94	BACOMER	19-2	AAA (mex)	3,477	0.340%
94	HSBC	13-2	Baa1	3,463	0.339%
94	SCOTIAB	17-2	mxAAA	3,315	0.324%
95	FEFA	15-5	mxAAA	11,054	1.081%
95	FEFA	20-2	mxAAA	9,760	0.955%
95	FEFA	19-3	mxAAA	5,538	0.542%
95	FOVISC	17-2U	Baa1	4,027	0.394%
95	FEFA	20V	mxAAA	3,427	0.335%
95	FEFA	17-5	mxAAA	3,318	0.325%
95	FEFA	21	mxAAA	3,310	0.324%
CD	KEXIM	21	Aaa.mx	5,619	0.550%
2U	CBIC009	331124	mxAAA	10,219	1.000%
D2	REDC933	280610	BBB	27,426	2.683%
D8	JPM	1-07	A-	18,563	1.816%
D8	GECC	1-07	BBB+	510	0.050%
				<b>439,920</b>	<b>43.031%</b>
	<b>Reportos</b>				
LD	BONDESD	260806	mxAAA	49,641	4.856%
				<b>49,641</b>	<b>4.856%</b>
	<b>TOTAL CARTERA</b>			<b>1,022,342</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>1,043,840</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>10,438</b>	<b>1.000%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>3,414</b>	<b>0.325%</b>
	<b>Cartera al:</b>		<b>30-sep.-21</b>		

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