

## FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA

## LARGO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>BONDES D</b>			<b>98,158,436</b>	<b>9.320%</b>
LD	BONDES	250619	mxAAA	69,629,466	6.611%
LD	BONDES	241219	mxAAA	18,599,644	1.766%
LD	BONDES	251211	mxAAA	9,929,326	0.943%
	<b>Bonos Gob. Fed. Tasa fija</b>			<b>227,741,716</b>	<b>21.624%</b>
M	BONOS	270603	A-	28,616,103	2.717%
M	BONOS	260305	mxAAA	28,605,695	2.716%
M	BONOS	241205	mxAAA	25,622,282	2.433%
M	BONOS	240905	mxAAA	24,887,664	2.363%
M	BONOS	310529	mxAAA	18,724,827	1.778%
M	BONOS	381118	A-	17,207,997	1.634%
M	BONOS	471107	mxAAA	15,787,951	1.499%
M	BONOS	421113	mxAAA	14,770,448	1.402%
M	BONOS	231207	mxAAA	11,610,190	1.102%
M	BONOS	230309	mxAAA	10,149,554	0.964%
M	BONOS	220609	A3	8,739,094	0.830%
M	BONOS	361120	A-	7,787,641	0.739%
M	BONOS	341123	mxAAA	7,244,187	0.688%
M	BONOS	290531	A-	4,899,048	0.465%
M	BONOS	211209	mxAAA	3,089,034	0.293%
	<b>CEBURES</b>			<b>5,613,752</b>	<b>0.533%</b>
CD	KEXIM	21	Aaa.mx	5,613,752	0.533%
	<b>Cert. Bursatiles Bancarios</b>			<b>60,587,400</b>	<b>5.753%</b>
94	BSMX	19-2	AAA (mex)	14,269,700	1.355%
94	SCOTIAB	13-2	mxAAA	10,240,345	0.972%
94	BSANT	16-3	AAA (mex)	9,926,774	0.943%
94	BINTER	16U	AAA (mex)	6,906,566	0.656%
94	BINBUR	14-7	mxAAA	5,505,656	0.523%
94	BANORTE	19	mxAAA	3,510,514	0.333%
94	BACOMER	19-2	AAA (mex)	3,462,186	0.329%
94	HSBC	13-2	Baa1	3,454,195	0.328%
94	SCOTIAB	17-2	mxAAA	3,311,465	0.314%
	<b>Cert.Burs.Ind.Carr.Seg. UDIS</b>			<b>10,379,948</b>	<b>0.986%</b>
2U	CBIC009	331124	mxAAA	10,379,948	0.986%
	<b>Certificado Bursatil</b>			<b>14,051,902</b>	<b>1.334%</b>
90	CBPF	48	AAA (mex)	14,051,902	1.334%
	<b>Certificado Bursatil</b>			<b>262,956,630</b>	<b>24.968%</b>
91	DHIC	15	AA+ (mex)	15,099,279	1.434%
91	GPH	20	AAA (mex)	13,717,891	1.303%
91	MAYACB	12	Baa2	13,262,250	1.259%
91	PROIN	10	mxAAA	12,993,496	1.234%
91	FUNO	17-2	AAA (mex)	12,286,796	1.167%
91	FUNO	13-2	AAA (mex)	12,180,827	1.157%
91	FUNO	15	AAA (mex)	11,532,432	1.095%
91	AGUA	17-2X	AA	11,239,601	1.067%
91	ALSEA	19-2	A- (mex)	10,575,080	1.004%
91	FUNO	17	AAA (mex)	10,392,368	0.987%
91	LALA	20-2	AA (mex)	9,686,250	0.920%

91	ALSEA	15-2	A- (mex)	9,657,050	0.917%
91	DAIMLER	19-3	mxAAA	8,998,415	0.854%
91	TOYOTA	17-2	mxAAA	7,195,942	0.683%
91	OSM	15	BB+	6,813,286	0.647%
91	RCO	12	mxAAA	6,459,347	0.613%
91	LALA	20	AA (mex)	6,426,027	0.610%
91	NM	18	mxAA+	6,129,289	0.582%
91	GAP	21	mxAAA	6,050,266	0.574%
91	CETELEM	21	mxAAA	5,524,133	0.525%
91	CETELEM	21-4	mxAAA	5,436,941	0.516%
91	GRUMA	21	mxAA+	5,387,508	0.512%
91	OPI	15U	mxA	5,118,720	0.486%
91	TOYOTA	17-3	mxAAA	5,088,384	0.483%
91	SORIANA	20	AA+ (mex)	5,013,719	0.476%
91	NM	21	mxAA+	5,009,897	0.476%
91	OMA	21-2	AAA (mex)	3,740,733	0.355%
91	OMA	21V	AAA (mex)	3,511,058	0.333%
91	GMXT	19	mxAAA	3,373,575	0.320%
91	FERROMX	21-2	mxAAA	3,309,100	0.314%
91	CETELEM	21-2	mxAAA	3,304,189	0.314%
91	GPH	19	AAA (mex)	3,291,114	0.313%
91	CETELEM	19	mxAAA	3,011,114	0.286%
91	LIVEPOL	17	mxAAA	2,962,490	0.281%
91	NRF	19	mxAA+	2,502,686	0.238%
91	UNFINCB	17-4	mxAA+	2,207,955	0.210%
91	CETELEM	19-4	mxAAA	2,038,698	0.194%
91	RCO	12U	mxAAA	1,232,961	0.117%
91	UNFINCB	17-3	mxAA+	1,195,757	0.114%
	<b>Cetes</b>			<b>57,632,730</b>	<b>5.472%</b>
BI	CETES	220505	mxA-1+	19,387,534	1.841%
BI	CETES	220602	mxA-1+	9,650,040	0.916%
BI	CETES	220630	mxA-1+	9,604,376	0.912%
BI	CETES	220728	mxA-1+	9,558,620	0.908%
BI	CETES	221006	mxAAA	9,432,160	0.896%
	<b>Chequera dolares</b>			<b>10,554,492</b>	<b>1.002%</b>
CHD	37-006	4001216	N/A	10,554,492	1.002%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>18,968,255</b>	<b>1.801%</b>
D8	JPM	1-07	A-	18,457,525	1.753%
D8	GECC	1-07	BBB+	510,730	0.048%
	<b>Notas Estruct. Int. a descuento</b>			<b>27,262,591</b>	<b>2.589%</b>
D2	REDC933	280610	BBB	27,262,591	2.589%
	<b>Pagare con R. L. V.</b>			<b>20,045,628</b>	<b>1.903%</b>
I	BANOBRA	21455	BBB	20,045,628	1.903%
	<b>Udibonos UDIS</b>			<b>189,404,181</b>	<b>17.984%</b>
S	UDIBONO	220609	mxAAA	40,785,779	3.873%
S	UDIBONO	401115	A-	28,015,742	2.660%
S	UDIBONO	461108	mxAAA	26,434,994	2.510%
S	UDIBONO	231116	mxAAA	25,203,988	2.393%
S	UDIBONO	281130	mxAAA	21,975,504	2.087%
S	UDIBONO	251204	mxAAA	21,946,814	2.084%
S	UDIBONO	351122	mxAAA	19,938,980	1.893%
S	UDIBONO	501103	mxAAA	5,102,379	0.484%
	<b>Valores paraestatales Rendim.</b>			<b>40,416,808</b>	<b>3.838%</b>
95	FEFA	15-5	mxAAA	11,024,741	1.047%
95	FEFA	20-2	mxAAA	9,756,027	0.926%
95	FEFA	19-3	mxAAA	5,532,761	0.525%
95	FOVISCB	17-2U	Baa1	4,058,347	0.385%
95	FEFA	20V	mxAAA	3,423,383	0.325%
95	FEFA	17-5	mxAAA	3,314,560	0.315%
95	FEFA	21	mxAAA	3,306,990	0.314%
	<b>Reportos</b>			<b>9,396,916</b>	<b>0.892%</b>
LF	BONDESF	241003	mxAAA	9,396,916	0.892%

TOTAL CARTERA		1,053,171,386	100.000%
ACTIVO NETO		1,041,313,894	
VAR ESTABLECIDO \$		10,413,139	1.000%
VAR OBSERVADO PROMEDIO \$		3,254,869	0.313%
Cartera al:	21-oct.-21		

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