

FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA
LARGO PLAZO GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gob. Fed. Tasa fija			3,175,895,134	83.420%
M	BONOS	260305	mxAAA	835,228,258	21.939%
M	BONOS	241205	mxAAA	737,163,330	19.363%
M	BONOS	290531	A-	558,709,762	14.675%
M	BONOS	270603	A-	524,615,936	13.780%
M	BONOS	310529	mxAAA	520,177,848	13.663%
	Cert. Bursatiles Bancarios			23,337,651	0.613%
94	BINBUR	14-7	mxAAA	16,201,338	0.426%
94	BSANT	16-3	AAA (mex)	7,136,313	0.187%
	Certificado Bursatil			303,626,275	7.975%
91	CETEM	21-4	mxAAA	40,460,090	1.063%
91	GRUMA	21	mxAA+	39,469,574	1.037%
91	GPH	20	AAA (mex)	36,002,268	0.946%
91	BIMBO	17	mxAA+	27,434,550	0.721%
91	CETEM	21	mxAAA	20,067,712	0.527%
91	NM	21	mxAA+	20,018,513	0.526%
91	OMA	21-2	AAA (mex)	19,626,188	0.516%
91	LALA	18	AA (mex)	16,442,795	0.432%
91	AGUA	17-2X	AA	14,427,320	0.379%
91	LALA	19	AA (mex)	12,959,427	0.340%
91	TOYOTA	17-2	mxAAA	11,911,860	0.313%
91	DAIMLER	18-2	AAA	10,536,782	0.277%
91	CETEM	21-2	mxAAA	10,049,789	0.264%
91	ALSEA	15-2	A- (mex)	8,478,931	0.223%
91	FUNO	15	AAA (mex)	7,718,857	0.203%
91	FUNO	17	AAA (mex)	5,242,569	0.138%
91	LALA	20	AA (mex)	2,779,049	0.073%
	Eurobonos a Mediano Plazo MXP			39,128,789	1.028%
D8	JPM	1-07	A-	21,561,269	0.566%
D8	GECC	1-07	BBB+	17,567,520	0.461%
	Notas Estruc. Int. a descuento			35,017,943	0.920%
D2	REDC933	280610	BBB	35,017,943	0.920%
	Pagare con R. L. V.			60,074,770	1.578%
I	BANOBRA	21455	BBB	60,074,770	1.578%
	Valores paraestatales Rendim.			19,229,611	0.505%
95	FEFA	20-2	mxAAA	19,229,611	0.505%
	Reportos			150,821,819	3.962%
LD	BONDESD	230831	mxAAA	150,821,819	3.962%
	TOTAL CARTERA			3,807,131,991	100.000%
	ACTIVO NETO			3,667,952,211	
	VAR ESTABLECIDO \$			44,015,427	1.200%
	VAR OBSERVADO PROMEDIO \$			16,283,526	0.445%
	Cartera al:		14-oct.-21		

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