

FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA

LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cert. Bursatiles Bancarios			16,131,015	0.518%
94	BINTER	16U	AAA (mex)	16,131,015	0.518%
	Cert.Burs.Ind.Carr.Seg. UDIS			239,522,740	7.688%
2U	CBIC004	310116	mxAAA	181,934,731	5.839%
2U	CBIC006	321125	mxAAA	33,573,179	1.078%
2U	CBIC009	331124	mxAAA	24,014,830	0.771%
	Cert.Burs.Resp.x Hipot. BORHIS			476,218	0.015%
97	MTROFCB	08	mxAA	476,218	0.015%
	Certificado Bursatil			22,388,924	0.719%
90	PAMMCB	14U	mxAAA	22,388,924	0.719%
	Certificado Bursatil			59,606,498	1.913%
91	CAMSCB	13U	AA+ (mex)	22,548,614	0.724%
91	MAYACB	12U	Baa2	18,493,391	0.594%
91	RCO	12U	mxAAA	7,575,738	0.243%
91	TENIXCB	14U	AA+ (mex)	6,908,928	0.222%
91	OPI	15U	mxA	4,079,829	0.131%
	Chequera dolares			30,851,592	0.990%
CHD	37-006	4002217	N/A	30,851,592	0.990%
	Eurobonos a Mediano Plazo MXP			9,207,872	0.296%
D8	BARCLAY	5-07	A	9,207,872	0.296%
	Notas Estruct. Int. a descuento			61,624,560	1.978%
D2	CONM151	351215	BBB	61,624,560	1.978%
	Notas Estruct.Med.Pzo. en Ext.			60,863,726	1.954%
D7	BAC871	251021	A	60,863,726	1.954%
	Pagare con R. L. V.			30,068,442	0.965%
I	BANOBRA	21455	BBB	30,068,442	0.965%
	Udibonos UDIS			2,490,692,470	79.943%
S	UDIBONO	281130	mxAAA	2,490,691,688	79.943%
S	UDIBONO	501103	mxAAA	782	0.000%
	Valores paraestatales Rendim.			91,814,459	2.947%
95	FOVISCB	18U	Baa1	34,712,741	1.114%
95	FHIPOCB	17U	AAA (mex)	25,504,165	0.819%
95	CFE	15U	Baa1	19,422,513	0.623%
95	FOVISCB	17-2U	Baa1	12,175,041	0.391%
	Reportos			2,342,839	0.075%
LD	BONDESD	241219	mxAAA	2,342,839	0.075%
	TOTAL CARTERA			3,115,591,354	100.000%
	ACTIVO NETO			3,083,792,667	
	VAR ESTABLECIDO \$			98,064,607	3.180%
	VAR OBSERVADO PROMEDIO \$			16,475,539	0.535%

Cartera al:

21-oct.-21

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