

FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA  
LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Cert. Bursatiles Bancarios</b>			<b>16,503,510</b>	<b>0.532%</b>
94	BINTER	16U	AAA (mex)	16,503,510	0.532%
	<b>Cert.Burs.Ind.Carr.Seg. UDIS</b>			<b>238,950,352</b>	<b>7.705%</b>
2U	CBIC004	310116	mxAAA	182,117,964	5.872%
2U	CBIC006	321125	mxAAA	33,140,964	1.069%
2U	CBIC009	331124	mxAAA	23,691,424	0.764%
	<b>Cert.Burs.Resp.x Hipot. BORHIS</b>			<b>483,478</b>	<b>0.016%</b>
97	MTROFCB	08	mxAA	483,478	0.016%
	<b>Certificado Bursatil</b>			<b>23,944,725</b>	<b>0.772%</b>
90	PAMMCB	14U	mxAAA	23,944,725	0.772%
	<b>Certificado Bursatil</b>			<b>59,601,986</b>	<b>1.922%</b>
91	CAMSCB	13U	AA+ (mex)	22,582,862	0.728%
91	MAYACB	12U	Baa2	18,557,689	0.598%
91	RCO	12U	mxAAA	7,575,768	0.244%
91	TENIXCB	14U	AA+ (mex)	6,802,693	0.219%
91	OPI	15U	mxA	4,082,974	0.132%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>9,315,231</b>	<b>0.300%</b>
D8	BARCLAY	5-07	A	9,315,231	0.300%
	<b>Notas Estruc. Int. a descuento</b>			<b>62,013,745</b>	<b>2.000%</b>
D2	CONM151	351215	BBB	62,013,745	2.000%
	<b>Notas Estruc.Med.Pzo. en Ext.</b>			<b>61,766,744</b>	<b>1.992%</b>
D7	BAC871	251021	A	61,766,744	1.992%
	<b>Udibonos UDIS</b>			<b>2,535,768,191</b>	<b>81.767%</b>
S	UDIBONO	281130	mxAAA	2,535,767,413	81.767%
S	UDIBONO	501103	mxAAA	778	0.000%
	<b>Valores paraestatales Rendim.</b>			<b>92,481,812</b>	<b>2.982%</b>
95	FOVISCB	18U	Baa1	35,200,494	1.135%
95	FHIPOCB	17U	AAA (mex)	25,518,825	0.823%
95	CFE	15U	Baa1	19,422,209	0.626%
95	FOVISCB	17-2U	Baa1	12,340,285	0.398%
	<b>Reportos</b>			<b>385,291</b>	<b>0.012%</b>
LD	BONDESD	241219	mxAAA	385,291	0.012%
	<b>TOTAL CARTERA</b>			<b>3,101,215,065</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>3,099,280,165</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>98,557,109</b>	<b>3.180%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>16,437,526</b>	<b>0.527%</b>
	<b>Cartera al:</b>		<b>15-Sep-21</b>		

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