

FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA

LARGO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
BI	CETES	210826	NO APLICA	9,767	0.885%
BI	CETES	210923	NO APLICA	9,736	0.883%
BI	CETES	211021	NO APLICA	9,706	0.880%
BI	CETES	211118	NO APLICA	9,675	0.877%
BI	CETES	211216	NO APLICA	9,644	0.874%
BI	CETES	220113	NO APLICA	9,614	0.872%
BI	CETES	220331	NO APLICA	9,532	0.864%
BI	CETES	221006	NO APLICA	9,334	0.846%
BI	CETES	210812	NO APLICA	4,892	0.443%
LD	BONDESD	250416	NO APLICA	7,945	0.720%
M	BONOS	240905	NO APLICA	58,235	5.279%
M	BONOS	241205	NO APLICA	56,813	5.151%
M	BONOS	231207	NO APLICA	56,690	5.139%
M	BONOS	230309	NO APLICA	38,308	3.473%
M	BONOS	260305	NO APLICA	30,578	2.772%
M	BONOS	211209	NO APLICA	25,925	2.350%
M	BONOS	471107	NO APLICA	25,707	2.331%
M	BONOS	421113	NO APLICA	20,836	1.889%
M	BONOS	381118	NO APLICA	19,578	1.775%
M	BONOS	361120	NO APLICA	15,066	1.366%
M	BONOS	310529	NO APLICA	14,340	1.300%
M	BONOS	220609	NO APLICA	12,493	1.133%
M	BONOS	270603	NO APLICA	11,539	1.046%
M	BONOS	341123	NO APLICA	10,488	0.951%
S	UDIBONO	220609	NO APLICA	38,772	3.515%
S	UDIBONO	251204	NO APLICA	34,084	3.090%
S	UDIBONO	401115	NO APLICA	29,689	2.691%
S	UDIBONO	461108	NO APLICA	28,739	2.605%
S	UDIBONO	281130	NO APLICA	25,476	2.310%
S	UDIBONO	351122	NO APLICA	20,929	1.897%
S	UDIBONO	231116	NO APLICA	15,614	1.416%
S	UDIBONO	501103	NO APLICA	5,647	0.512%
90	CBPF	48	NO APLICA	14,053	1.274%
				699,444	63.410%
VALORES PRIVADOS					
91	PROIN	10	mxAAA	15,786	1.431%
91	GPH	20	AAA (mex)	15,776	1.430%
91	AC	11-2	mxAAA	15,648	1.419%
91	MAYACB	12	Baa2	15,462	1.402%
91	DHIC	15	AA+ (mex)	15,077	1.367%
91	NRF	18	A3	13,032	1.181%
91	FUNO	13-2	AAA (mex)	12,687	1.150%
91	AGUA	17-2X	AA	12,439	1.128%
91	FUNO	15	AAA (mex)	12,376	1.122%
91	FUNO	17	AAA (mex)	11,531	1.045%
91	ALSEA	19-2	A- (mex)	11,478	1.041%
91	ALSEA	15-2	A- (mex)	10,694	0.970%
91	TOYOTA	17-3	mxAAA	10,580	0.959%
91	GPROFUT	11	AAA (mex)	10,396	0.942%
91	FUNO	17-2	AAA (mex)	9,096	0.825%
91	DAIMLER	19-3	mxAAA	8,956	0.812%
91	RCO	12	mxAAA	8,260	0.749%
91	LALA	20	AA (mex)	7,388	0.670%
91	OSM	15	BB+	7,316	0.663%
91	LALA	20-2	AA (mex)	7,027	0.637%
91	NM	18	mxAAA+	6,852	0.621%
91	OPI	15U	mxA	5,602	0.508%
91	SORIANA	20	AA+ (mex)	5,020	0.455%
91	PCARFM	17	mxAAA	5,000	0.453%
91	UNFINCB	17-4	mxAAA+	4,515	0.409%

91	TOYOTA	17-2	mxAAA	4,288	0.389%
91	LIVEPOL	17	mxAAA	3,425	0.310%
91	CETELEM	19	mxAAA	2,992	0.271%
91	NRF	19	mxAA+	2,487	0.225%
91	UNFINCB	17-3	mxAA+	2,417	0.219%
91	CETELEM	19-4	mxAAA	2,156	0.195%
91	UNFINCB	16-2	mxAA	1,487	0.135%
91	ENCAPCB	18-2	BBB	1,484	0.135%
91	RCO	12U	mxAAA	1,355	0.123%
94	BSMX	19-2	AAA (mex)	11,930	1.082%
94	SCOTIAB	13-2	mxAAA	10,610	0.962%
94	BINTER	16U	AAA (mex)	7,124	0.646%
94	BANORTE	19	mxAAA	3,506	0.318%
95	FEFA	20-2	mxAAA	10,445	0.947%
95	FOVISC	17-2U	Baa1	4,390	0.398%
95	FEFA	20V	mxAAA	3,428	0.311%
CD	KEXIM	21	Aaa.mx	5,605	0.508%
2U	CBIC009	331124	NO APLICA	10,802	0.979%
D2	REDC933	280610	BBB	30,072	2.726%
D8	JPM	1-07	A-	20,336	1.844%
D8	GECC	1-07	BBB+	540	0.049%
				398,873	36.161%
	Reportos				
LD	BONDESD	220113	NO APLICA	4,739	0.430%
				4,739	0.430%
	TOTAL CARTERA			1,103,055	100.000%
	ACTIVO NETO			1,102,957	
	VAR ESTABLECIDO \$			11,030	1.000%
	VAR OBSERVADO PROMEDIO \$			2,900	0.259%
	Cartera al:		29-ene.-21		

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