

FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA
MEDIANO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
BI	CETES	211118	NO APLICA	30,959	4.028%
M	BONOS	260305	NO APLICA	32,187	4.188%
S	UDIBONO	231116	NO APLICA	35,097	4.567%
				98,243	12.783%
VALORES PRIVADOS					
91	FUNO	17-2	AAA (mex)	36,385	4.734%
91	VWLEASE	19-2	mxAAA	30,034	3.908%
91	NRF	19	mxAAA+	24,865	3.235%
91	DAIMLER	19	mxAAA	24,005	3.124%
91	LALA	19	AA (mex)	21,771	2.833%
91	VWLEASE	18-2	mxAAA	21,064	2.741%
91	GAP	20	mxAAA	19,552	2.544%
91	TOYOTA	17-3	mxAAA	16,927	2.203%
91	GAP	17	mxAAA	15,069	1.961%
91	INCARSO	17	AA+ (mex)	15,043	1.957%
91	LALA	18-2	AA (mex)	15,018	1.954%
91	GAP	17-2	Baa1	14,953	1.946%
91	LIVEPOL	12-2	mxAAA	14,763	1.921%
91	FERROMX	14	mxAAA	14,423	1.877%
91	KOF	11-2	mxAAA	12,922	1.681%
91	DAIMLER	18-4	mxAAA	11,636	1.514%
91	ALSEA	19-2	A- (mex)	11,478	1.493%
91	AGUA	17-2X	AA	11,308	1.471%
91	CETELEM	19-2	mxAAA	11,225	1.461%
91	TOYOTA	17-2	mxAAA	11,035	1.436%
91	CETELEM	19	mxAAA	9,973	1.298%
91	DHIC	15	AA+ (mex)	9,046	1.177%
91	AC	13-2	mxAAA	9,019	1.174%
91	GPH	20	AAA (mex)	8,414	1.095%
91	SORIANA	20	AA+ (mex)	8,032	1.045%
91	DAIMLER	18	mxAAA	7,895	1.027%
91	NRF	18	A3	7,017	0.913%
91	NM	18	mxAAA+	6,852	0.892%
91	FUNO	18	AAA (mex)	6,758	0.879%
91	BBVALMX	18-2	AAA (mex)	6,538	0.851%
91	LALA	20-2	AA (mex)	6,023	0.784%
91	BBVALMX	18	AAA (mex)	5,409	0.704%
91	ALSEA	15-2	A- (mex)	5,347	0.696%
91	DAIMLER	20	mxAAA	5,215	0.679%
91	TOYOTA	17-4	mxAAA	5,019	0.653%
91	VWLEASE	18	mxAAA	5,018	0.653%
91	PCARFM	17	mxAAA	5,008	0.652%
91	UNFINCB	17-3	mxAAA+	4,438	0.577%
91	SCRECB	16	mxAAA	2,213	0.288%
91	KIMBER	13	mxAAA	2,142	0.279%
91	UNFINCB	16	mxAA	1,525	0.198%
91	TOYOTA	17	mxAAA	1,334	0.174%
91	ENCAPCB	18	BBB	1,236	0.161%
94	HSBC	19	Baa1	24,636	3.206%
94	SCOTIAB	13-2	mxAAA	21,221	2.761%
94	BBAJIO	19	AA (mex)	20,004	2.603%
94	BSMX	18	AAA (mex)	15,024	1.955%
94	BACMEXT	12-2	Baa1	14,314	1.863%
94	BANORTE	19	mxAAA	10,018	1.304%
94	SCOTIAB	19-2	mxAAA	9,998	1.301%
94	BINBUR	14-7	mxAAA	9,667	1.258%
94	BACOMER	20	AAA (mex)	6,554	0.853%
94	BSANT	11-3	Baa1	5,205	0.677%
94	NAFIN	12	AAA (mex)	2,082	0.271%
94	BANOB	13	Baa1	1,452	0.189%

94	BACMEXT	12-3	Baa1	1,036	0.135%
95	FEFA	18V	mxAAA	15,037	1.957%
95	CFE	18	mxAAA	5,007	0.651%
95	FNCOT	19	AAA (mex)	3,758	0.489%
				647,960	84.312%
	Reportos				
LD	BONDESD	220113	NO APLICA	22,324	2.905%
				22,324	2.905%
	TOTAL CARTERA			768,527	100.000%
	ACTIVO NETO			767,819	
	VAR ESTABLECIDO \$			3,839	0.500%
	VAR OBSERVADO PROMEDIO \$			528	0.068%
	Cartera al:		29-ene.-21		

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