

FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA

LARGO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	BONDES D			7,943,232	0.727%
LD	BONDESD	250416	NO APLICA	7,943,232	0.727%
	Bonos Gob. Fed. Tasa fija			395,851,424	36.206%
M	BONOS	241205	NO APLICA	65,821,307	6.020%
M	BONOS	240905	NO APLICA	57,734,606	5.281%
M	BONOS	231207	NO APLICA	56,629,542	5.180%
M	BONOS	230309	NO APLICA	38,363,353	3.509%
M	BONOS	260305	NO APLICA	34,760,342	3.179%
M	BONOS	211209	NO APLICA	26,013,539	2.379%
M	BONOS	220609	NO APLICA	20,882,911	1.910%
M	BONOS	381118	NO APLICA	20,530,122	1.878%
M	BONOS	421113	NO APLICA	17,723,354	1.621%
M	BONOS	310529	NO APLICA	17,072,257	1.561%
M	BONOS	471107	NO APLICA	14,972,308	1.369%
M	BONOS	270603	NO APLICA	11,194,035	1.024%
M	BONOS	341123	NO APLICA	9,928,859	0.908%
M	BONOS	361120	NO APLICA	3,042,067	0.278%
M	BONOS	290531	NO APLICA	1,182,821	0.108%
	CEBURES			5,602,121	0.512%
CD	KEXIM	21	Aaa.mx	5,602,121	0.512%
	Cert. Bursatiles Bancarios			36,302,619	3.320%
94	BSMX	19-2	AAA (mex)	11,730,230	1.073%
94	SCOTIAB	13-2	mxAAA	10,610,358	0.970%
94	BINTER	16U	AAA (mex)	7,134,171	0.653%
94	BANORTE	19	mxAAA	3,503,470	0.320%
94	SCOTIAB	17-2	mxAAA	3,324,392	0.304%
	Cert.Burs.Ind.Carr.Seg. UDIS			10,385,751	0.950%
2U	CBIC009	331124	NO APLICA	10,385,751	0.950%
	Certificado Bursatil			14,046,619	1.285%
90	CBPF	48	NO APLICA	14,046,619	1.285%
	Certificado Bursatil			265,874,508	24.318%
91	AC	11-2	mxAAA	15,707,883	1.437%
91	PROIN	10	mxAAA	15,523,771	1.420%
91	GPH	20	AAA (mex)	15,316,033	1.401%
91	DHIC	15	AA+ (mex)	15,064,961	1.378%
91	MAYACB	12	Baa2	14,890,094	1.362%
91	FUNO	13-2	AAA (mex)	12,673,761	1.159%
91	FUNO	15	AAA (mex)	12,194,460	1.115%
91	AGUA	17-2X	AA	12,091,931	1.106%
91	ALSEA	19-2	A- (mex)	11,301,987	1.034%
91	FUNO	17	AAA (mex)	11,198,196	1.024%
91	TOYOTA	17-3	mxAAA	10,619,848	0.971%
91	ALSEA	15-2	A- (mex)	10,593,497	0.969%
91	GPROFUT	11	AAA (mex)	10,430,609	0.954%
91	FUNO	17-2	AAA (mex)	9,088,948	0.831%
91	DAIMLER	19-3	mxAAA	8,988,627	0.822%
91	RCO	12	mxAAA	7,353,423	0.673%
91	OSM	15	BB+	7,235,116	0.662%

91	LALA	20	AA (mex)	7,179,719	0.657%
91	LALA	20-2	AA (mex)	7,023,447	0.642%
91	NM	18	mxAA+	6,783,897	0.620%
91	OPI	15U	mxA	5,560,128	0.509%
91	SORIANA	20	AA+ (mex)	5,021,783	0.459%
91	PCARFM	17	mxAAA	4,997,385	0.457%
91	TOYOTA	17-2	mxAAA	4,289,654	0.392%
91	UNFINCB	17-4	mxAA+	4,262,526	0.390%
91	GPH	19	mxAAA	3,288,918	0.301%
91	LIVEPOL	17	mxAAA	3,206,596	0.293%
91	CETEMEM	19	mxAAA	2,990,880	0.274%
91	NRF	19	mxAA+	2,487,566	0.228%
91	UNFINCB	17-3	mxAA+	2,282,096	0.209%
91	CETEMEM	19-4	mxAAA	2,163,111	0.198%
91	UNFINCB	16-2	mxAA	1,495,040	0.137%
91	RCO	12U	mxAAA	1,287,748	0.118%
91	ENCAPCB	18-2	BBB	1,280,867	0.117%
	Cetes			77,260,330	7.067%
BI	CETES	210826	NO APLICA	9,799,507	0.896%
BI	CETES	210923	NO APLICA	9,768,100	0.893%
BI	CETES	211021	NO APLICA	9,739,005	0.891%
BI	CETES	211118	NO APLICA	9,706,108	0.888%
BI	CETES	211216	NO APLICA	9,676,305	0.885%
BI	CETES	220113	NO APLICA	9,646,081	0.882%
BI	CETES	220331	NO APLICA	9,561,868	0.875%
BI	CETES	221006	NO APLICA	9,363,356	0.856%
	Chequera dolares			-	-
CHD	37-006	4001216	N/A	-	-
	Eurobonos a Mediano Plazo MXP			20,481,343	1.873%
D8	JPM	1-07	A-	19,939,218	1.824%
D8	GECC	1-07	BBB+	542,125	0.050%
	Notas Estruct. Int. a descuento			29,779,482	2.724%
D2	REDC933	280610	BBB	29,779,482	2.724%
	Udibonos	UDIS		192,454,623	17.603%
S	UDIBONO	220609	NO APLICA	38,974,426	3.565%
S	UDIBONO	251204	NO APLICA	34,147,230	3.123%
S	UDIBONO	401115	NO APLICA	28,112,658	2.571%
S	UDIBONO	281130	NO APLICA	25,186,106	2.304%
S	UDIBONO	461108	NO APLICA	23,152,078	2.118%
S	UDIBONO	351122	NO APLICA	20,029,423	1.832%
S	UDIBONO	231116	NO APLICA	15,703,527	1.436%
S	UDIBONO	501103	NO APLICA	5,241,041	0.479%
S	UDIBONO	311127	NO APLICA	1,908,133	0.175%
	Valores paraestatales Rendim.			18,115,546	1.657%
95	FEFA	20-2	mxAAA	10,286,990	0.941%
95	FOVISC	17-2U	Baa1	4,402,348	0.403%
95	FEFA	20V	mxAAA	3,426,209	0.313%
	Reportos			19,232,819	1.759%
LD	BONDES	250220	NO APLICA	19,232,819	1.759%
	TOTAL CARTERA			1,093,330,418	100.000%
	ACTIVO NETO			1,089,746,955	
	VAR ESTABLECIDO \$			10,897,470	1.000%
	VAR OBSERVADO PROMEDIO \$			2,790,972	0.253%
	Cartera al:		25-feb.-21		

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