

FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA

LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
94	Cert. Bursatiles Bancarios			16,209,868	0.491%
	BINTER	16U	AAA (mex)	16,209,868	0.491%
2U	Cert.Burs.Ind.Carr.Seg. UDIS			240,241,401	7.277%
	CBIC004	310116	NO APLICA	183,970,002	5.573%
	CBIC006	321125	NO APLICA	32,878,586	0.996%
	CBIC009	331124	NO APLICA	23,392,813	0.709%
97	Cert.Burs.Resp.x Hipot. BORHIS			519,130	0.016%
	MTROFCB	08	mxAA	519,130	0.016%
90	Certificado Bursatil			23,607,741	0.715%
	PAMMCB	14U	mxAAA	23,607,741	0.715%
91	Certificado Bursatil			61,818,950	1.873%
	CAMSCB	13U	AA+ (mex)	22,613,041	0.685%
	MAYACB	12U	Baa2	19,791,827	0.600%
	RCO	12U	mxAAA	7,858,868	0.238%
	TENIXCB	14U	AA+ (mex)	7,334,164	0.222%
	OPI	15U	mxA	4,221,050	0.128%
CHD	Chequera dolares			675	0.000%
	37-006	4002217	N/A	675	0.000%
D8	Eurobonos a Mediano Plazo MXP			9,081,510	0.275%
	BARCLAY	5-07	A	9,081,510	0.275%
D2	Notas Estruc. Int. a descuento			63,026,611	1.909%
	CONM151	351215	BBB	63,026,611	1.909%
D7	Notas Estruc.Med.Pzo. en Ext.			60,349,015	1.828%
	BAC871	251021	A	60,349,015	1.828%
S	Udibonos	UDIS		2,728,472,928	82.650%
	UDIBONO	281130	NO APLICA	2,728,472,178	82.650%
	UDIBONO	501103	NO APLICA	749	0.000%
95	Valores paraestatales Rendim.			95,830,561	2.903%
	FOVISCB	18U	Baa1	36,330,426	1.101%
	FHIPOCB	17U	AAA (mex)	27,354,051	0.829%
	CFE	15U	Baa1	19,407,897	0.588%
	FOVISCB	17-2U	Baa1	12,738,187	0.386%
	Reportos			2,094,934	0.063%

LD	BONDESD	250220	NO APLICA	2,094,934	0.063%
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TOTAL CARTERA	3,301,253,323	100.000%
ACTIVO NETO	3,300,346,063	
VAR ESTABLECIDO \$	104,951,005	3.180%
VAR OBSERVADO PROMEDIO \$	17,641,116	0.539%
Cartera al:	6/May/2021	

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