

## 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>15,495,584</b>	<b>0.428%</b>
94	BINTER	16U	AAA (mex)	15,495,584	0.428%
	<b>Cert.Burs.Ind.Carr.Seg. UDIS</b>			<b>54,177,064</b>	<b>1.495%</b>
2U	CBIC006	321125	NO APLICA	31,556,622	0.871%
2U	CBIC009	331124	NO APLICA	22,620,442	0.624%
	<b>Cert.Burs.Resp.x Hipot. BORHIS</b>			<b>632,157</b>	<b>0.017%</b>
97	MTROFCB	08	mxAA	632,157	0.017%
	<b>Certificado Bursatil</b>			<b>24,840,166</b>	<b>0.685%</b>
90	PAMMCB	14U	mxAAA	24,840,166	0.685%
	<b>Certificado Bursatil</b>			<b>59,437,224</b>	<b>1.640%</b>
91	CAMSCB	13U	AA+ (mex)	22,905,870	0.632%
91	MAYACB	12U	Baa2	17,387,177	0.480%
91	RCO	12U	mxAAA	7,951,673	0.219%
91	TENIXCB	14U	AA+ (mex)	7,210,399	0.199%
91	OPI	15U	mxA	3,982,105	0.110%
	<b>Chequera dolares</b>			<b>39,416,061</b>	<b>1.088%</b>
CHD	37-006	4002217	N/A	39,416,061	1.088%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>38,247,129</b>	<b>1.055%</b>
D8	GS	1-10	BBB+	29,535,612	0.815%
D8	BARCLAY	5-07	A	8,711,517	0.240%
	<b>Notas Estruct. Int. a descuento</b>			<b>60,205,587</b>	<b>1.661%</b>
D2	CONM151	351215	BBB	60,205,587	1.661%
	<b>Notas Estruct.Med.Pzo. en Ext.</b>			<b>56,583,480</b>	<b>1.561%</b>
D7	BAC871	251021	A	56,583,480	1.561%
	<b>Udibonos UDIS</b>			<b>3,152,579,265</b>	<b>86.985%</b>
S	UDIBONO	281130	NO APLICA	2,917,807,318	80.508%
S	UDIBONO	401115	NO APLICA	218,163,408	6.020%
S	UDIBONO	501103	NO APLICA	16,608,540	0.458%
	<b>Valores paraestatales Rendim.</b>			<b>98,920,076</b>	<b>2.729%</b>
95	FOVISCB	18U	Baa1	37,563,660	1.036%
95	FHIPOCB	17U	AAA (mex)	28,992,903	0.800%
95	CFE	15U	Baa1	19,020,823	0.525%
95	FOVISCB	17-2U	Baa1	13,342,690	0.368%
	<b>Reportos</b>			<b>23,725,157</b>	<b>0.655%</b>
LD	BONDES	210520	NO APLICA	14,729,505	0.406%
LD	BONDES	200924	NO APLICA	8,995,652	0.248%
	<b>TOTAL CARTERA</b>			<b>3,624,258,952</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>3,624,072,172</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>115,245,495</b>	<b>3.180%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>12,163,807</b>	<b>0.336%</b>
	<b>Cartera al:</b>		<b>18-jun.-20</b>		

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