

NTEGUB+

AAAf/S2(mex)

Fondo de Inversión en Instrumentos de Deuda

Fitch México, S.A. de C.V.

Corto Plazo Gubernamental

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Prot. Ahorro pago Sem.			419,056,283	4.76%
IS	BPA182	220908	AAA(mex)	82,339,571	0.94%
IS	BPA182	240307	AAA(mex)	51,609,226	0.59%
IS	BPA182	230907	AAA(mex)	41,242,629	0.47%
IS	BPA182	210909	AAA(mex)	41,068,053	0.47%
IS	BPA182	250306	AAA(mex)	40,922,917	0.47%
IS	BPA182	270401	AAA(mex)	40,415,842	0.46%
IS	BPA182	220310	AAA(mex)	31,005,278	0.35%
IS	BPA182	251002	AAA(mex)	30,382,916	0.35%
IS	BPA182	280412	AAA(mex)	30,103,206	0.34%
IS	BPA182	260219	AAA(mex)	29,966,645	0.34%
	Bonos De Des. Del Gob. Fed.			2,145,562,080	24.37%
LD	BONDESD	250619	AAA(mex)	129,331,079	1.47%
LD	BONDESD	220127	AAA(mex)	90,191,623	1.02%
LD	BONDESD	250416	AAA(mex)	89,654,672	1.02%
LD	BONDESD	251016	AAA(mex)	89,398,980	1.02%
LD	BONDESD	231221	AAA(mex)	80,215,067	0.91%
LD	BONDESD	220512	AAA(mex)	80,214,407	0.91%
LD	BONDESD	230629	AAA(mex)	79,865,117	0.91%
LD	BONDESD	250814	AAA(mex)	79,575,717	0.90%
LD	BONDESD	221110	AAA(mex)	77,020,305	0.88%
LD	BONDESD	220721	AAA(mex)	73,054,338	0.83%
LD	BONDESD	220428	AAA(mex)	70,068,279	0.80%
LD	BONDESD	211118	AAA(mex)	70,041,663	0.80%
LD	BONDESD	230105	AAA(mex)	70,001,295	0.80%
LD	BONDESD	240229	AAA(mex)	69,840,897	0.79%
LD	BONDESD	241024	AAA(mex)	59,886,349	0.68%
LD	BONDESD	241219	AAA(mex)	59,858,285	0.68%
LD	BONDESD	210915	AAA(mex)	56,090,632	0.64%
LD	BONDESD	240822	AAA(mex)	50,783,506	0.58%
LD	BONDESD	220203	AAA(mex)	50,062,050	0.57%
LD	BONDESD	220113	AAA(mex)	50,021,115	0.57%
LD	BONDESD	240425	AAA(mex)	49,869,376	0.57%
LD	BONDESD	250220	AAA(mex)	49,823,529	0.57%
LD	BONDESD	220908	AAA(mex)	45,752,116	0.52%
LD	BONDESD	230309	AAA(mex)	40,244,107	0.46%
LD	BONDESD	220317	AAA(mex)	40,112,692	0.46%
LD	BONDESD	220714	AAA(mex)	40,065,513	0.46%
LD	BONDESD	230706	AAA(mex)	40,033,386	0.46%
LD	BONDESD	230831	AAA(mex)	40,022,327	0.46%
LD	BONDESD	230504	AAA(mex)	39,942,730	0.45%
LD	BONDESD	231207	AAA(mex)	39,930,612	0.45%
LD	BONDESD	240627	AAA(mex)	39,845,718	0.45%
LD	BONDESD	260212	AAA(mex)	39,801,617	0.45%
LD	BONDESD	251211	AAA(mex)	39,717,440	0.45%
LD	BONDESD	230330	AAA(mex)	30,134,525	0.34%
LD	BONDESD	211007	AAA(mex)	30,073,311	0.34%
LD	BONDESD	231101	AAA(mex)	29,981,384	0.34%
LD	BONDESD	221013	AAA(mex)	20,008,111	0.23%
LD	BONDESD	220421	AAA(mex)	15,028,210	0.17%
	Bonos Prot. Ahorro pago Trim.			433,283,978	4.92%
IQ	BPAG91	221229	AAA(mex)	52,268,675	0.59%
IQ	BPAG91	240111	AAA(mex)	50,084,552	0.57%
IQ	BPAG91	211223	AAA(mex)	40,288,290	0.46%
IQ	BPAG91	230831	AAA(mex)	40,275,380	0.46%

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IQ	BPAG91	240829	AAA(mex)	40,194,807	0.46%
IQ	BPAG91	250904	AAA(mex)	40,080,989	0.46%
IQ	BPAG91	230427	AAA(mex)	40,078,164	0.46%
IQ	BPAG91	240502	AAA(mex)	39,955,475	0.45%
IQ	BPAG91	251231	AAA(mex)	39,931,774	0.45%
IQ	BPAG91	220428	AAA(mex)	30,117,520	0.34%
IQ	BPAG91	250102	AAA(mex)	20,008,352	0.23%
Bonos Prot.Ahorro pago Mensual				290,095,775	3.30%
IM	BPAG28	220210	AAA(mex)	70,026,162	0.80%
IM	BPAG28	220512	AAA(mex)	40,098,610	0.46%
IM	BPAG28	230511	AAA(mex)	40,027,740	0.46%
IM	BPAG28	231109	AAA(mex)	39,921,401	0.45%
IM	BPAG28	211111	AAA(mex)	30,044,238	0.34%
IM	BPAG28	230209	AAA(mex)	29,962,220	0.34%
IM	BPAG28	220811	AAA(mex)	20,027,449	0.23%
IM	BPAG28	230810	AAA(mex)	19,987,955	0.23%
Reportos				5,516,266,589	62.65%
LD	BONDESD	250220	AAA(mex)	2,041,379,105	23.19%
LD	BONDESD	240627	AAA(mex)	1,611,342,806	18.30%
LD	BONDESD	250220	AAA(mex)	1,302,473,346	14.79%
LD	BONDESD	220908	AAA(mex)	363,351,803	4.13%
LD	BONDESD	260212	AAA(mex)	197,719,529	2.25%
TOTAL CARTERA				8,804,264,705	100.00%
ACTIVO NETO				8,794,880,548	

Cartera al: 31/Ago/2021

Límite Máximo de VaR: 0.005%

Var Promedio: 0.0020%

Parametros: Horizonte de tiempo de un día y con nivel de confianza al 95% a dos colas basada en una simulación histórica no paramétrica de 500 observaciones.

Límite autorizado por CNBV

Actualmente el Fondo no se encuentra en estrategia temporal de inversión.