

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
LD	BONDESD	200130	NO APLICA	102,142	11.473%
M	BONOS	270603	NO APLICA	59,161	6.645%
M	BONOS	231207	NO APLICA	55,953	6.285%
M	BONOS	241205	NO APLICA	33,402	3.752%
M	BONOS	220609	NO APLICA	32,059	3.601%
M	BONOS	310529	NO APLICA	17,832	2.003%
M	BONOS	421113	NO APLICA	17,017	1.911%
M	BONOS	471107	NO APLICA	10,804	1.214%
M	BONOS	290531	NO APLICA	10,354	1.163%
M	BONOS	381118	NO APLICA	9,996	1.123%
M	BONOS	211209	NO APLICA	9,966	1.119%
M	BONOS	210610	NO APLICA	9,731	1.093%
M	BONOS	200611	NO APLICA	9,156	1.028%
M	BONOS	361120	NO APLICA	5,732	0.644%
M	BONOS	341123	NO APLICA	4,759	0.535%
S	UDIBONO	401115	NO APLICA	23,214	2.608%
S	UDIBONO	351122	NO APLICA	15,839	1.779%
S	UDIBONO	190613	NO APLICA	15,322	1.721%
S	UDIBONO	201210	NO APLICA	11,244	1.263%
90	CBPF	48	NO APLICA	13,921	1.564%
				467,604	52.525%
VALORES PRIVADOS					
91	TELFIM	10	Baa3	38,310	4.303%
91	OPI	15U	mxAA+	24,785	2.784%
91	ALSEA	15	AA-(mex)	15,110	1.697%
91	DHIC	15	AA(mex)	15,025	1.688%
91	PROIN	10	mxAAA	14,246	1.600%
91	MAYACB	12	Baa2	14,079	1.581%
91	NRF	18	mxAAA	13,050	1.466%
91	AMX	10-2	A3	10,789	1.212%
91	FUNO	15	AAA(mex)	10,442	1.173%
91	DAIMLER	18-2	AAA	10,112	1.136%
91	VWLEASE	17-2	mxAAA	10,016	1.125%
91	ENCAPCB	18-2	mxAAA	9,954	1.118%
91	UNFINCB	17-4	mxAAA	9,686	1.088%
91	BIMBO	17	mxAA+	9,546	1.072%
91	FERROMX	11	mxAAA	5,214	0.586%
91	PCARFM	17	mxAAA	5,002	0.562%
91	UNFINCB	16-2	mxAAA	4,871	0.547%
91	TOYOTA	17-2	mxAAA	3,923	0.441%
91	HOLCIM	12-3	mxAAA	2,933	0.330%
91	UNFINCB	17-3	mxAAA	2,730	0.307%
91	RCO	12U	mxAAA	1,184	0.133%
94	BINTER	16U	AAA(mex)	5,864	0.659%
94	BACOMER	10	A3	4,890	0.549%
94	SCOTIAB	15-2	mxAAA	3,527	0.396%
95	CFE	14	Baa1	12,405	1.393%
95	FEFA	17-7	mxAAA	10,061	1.130%
95	FOVISC	17-2U	A3	4,540	0.510%
95	TFOVIS	11-3U	A3	2,145	0.241%
95	PEMEX	09U	BBB+	1,243	0.140%
95	CFECB	09	Baa1	377	0.042%
95	CFECB	09U	Baa1	147	0.017%
99	BACOMER	3-18	NO APLICA	10,426	1.171%
2U	CBIC004	310116	NO APLICA	31,102	3.494%
2U	CBIC009	331124	NO APLICA	8,209	0.922%
D2	REDC933	280610	BBB+	29,093	3.268%
D8	GS	1-10	BBB+	27,705	3.112%
D8	JPM	1-07	A-	17,220	1.934%
D8	GECC	1-07	BBB+	509	0.057%
				400,470	44.984%
Reportos					
LD	BONDESD	210520	NO APLICA	22,176	2.491%
				22,176	2.491%
TOTAL CARTERA				890,250	100.000%
ACTIVO NETO				922,573	
VAR ESTABLECIDO \$				4,152	0.450%
VAR OBSERVADO PROMEDIO \$				2,732	0.298%
Cartera al:				28-feb-19	

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