

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cert. Bursatiles Bancarios			13,756,375	0.509%
94	BINTER	16U	AAA (mex)	13,756,375	0.509%
	Cert.Burs.Ind.Carr.Seg. UDIS			71,693,075	2.652%
2U	CBIC006	321125	NO APLICA	27,760,089	1.027%
2U	CBIC007	221208	NO APLICA	24,565,406	0.909%
2U	CBIC009	331124	NO APLICA	19,367,580	0.716%
	Cert.Burs.Resp.x Hipot. BORHIS			758,188	0.028%
97	MTROFCB	08	mxAA	758,188	0.028%
	Certificado Bursatil			23,429,563	0.867%
90	PAMMCB	14U	mxAAA	23,429,563	0.867%
	Certificado Bursatil			54,221,405	2.005%
91	CAMSCB	13U	AA+ (mex)	19,452,659	0.719%
91	MAYACB	12U	Baa2	16,353,848	0.605%
91	TENIXCB	14U	AA+ (mex)	7,372,213	0.273%
91	RCO	12U	mxAAA	7,304,424	0.270%
91	OPI	15U	mxAA+	3,738,261	0.138%
	Eurobonos a Mediano Plazo MXP			35,977,541	1.331%
D8	GS	1-10	BBB+	27,811,622	1.029%
D8	BARCLAY	5-07	A	8,165,919	0.302%
	Notas Estruc. Int. a descuento			48,343,480	1.788%
D2	CONM151	351215	BBB+	48,343,480	1.788%
	Notas Estruc.Med.Pzo. en Ext.			49,341,711	1.825%
D7	BAC871	251021	A	49,341,711	1.825%
	Udibonos UDIS			2,299,147,935	85.037%
S	UDIBONO	251204	NO APLICA	1,694,739,002	62.682%
S	UDIBONO	281130	NO APLICA	604,408,933	22.355%
	Valores paraestatales Rendim.			104,349,081	3.860%
95	FOVISCB	18U	A3	38,100,967	1.409%
95	FHIPOCB	17U	AAA (mex)	29,091,348	1.076%
95	CFE	15U	Baa1	16,954,288	0.627%
95	FOVISCB	17-2U	A3	13,673,496	0.506%
95	PEMEX	09U	BBB+	6,142,989	0.227%
95	CFECB	09U	Baa1	220,937	0.008%
95	TFOVIS	11U	A3	165,057	0.006%
	Reportos			2,672,724	0.099%
LD	BONDES	220113	NO APLICA	2,672,724	0.099%
	TOTAL CARTERA			2,703,691,077	100.000%
	ACTIVO NETO			2,727,193,662	
	VAR ESTABLECIDO \$			86,724,758	3.180%
	VAR OBSERVADO PROMEDIO \$			10,909,460	0.399%
	Cartera al:		14/Mzo/2019		

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