

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	BONDES D			80,230,384	3.425%
LD	BONDESD	191205	NO APLICA	67,374,144	2.876%
LD	BONDESD	200528	NO APLICA	12,856,240	0.549%
	Bonos Gob. Fed. Tasa fija			19,515,785	0.833%
M	BONOS	220609	NO APLICA	19,515,785	0.833%
	Cert. Bursatiles Bancarios			2,524,317	0.108%
94	BINTER	16U	AAA (mex)	2,524,317	0.108%
	Cert.Burs.Ind.Carr.Seg. UDIS			11,104,036	0.474%
2U	CBIC006	321125	NO APLICA	11,104,036	0.474%
	Certificado Bursatil			11,715,382	0.500%
90	PAMMCB	14U	mxAAA	11,715,382	0.500%
	Certificado Bursatil			21,817,028	0.931%
91	TENIXCB	14U	AA+ (mex)	11,058,509	0.472%
91	DOIXCB	15U	mxAA+	10,347,177	0.442%
91	RCO	12U	mxAAA	411,342	0.018%
	Cetes			94,878,320	4.050%
BI	CETES	191107	NO APLICA	94,878,320	4.050%
	Udibonos UDIS			1,942,440,597	82.914%
S	UDIBONO	220609	NO APLICA	1,578,671,686	67.386%
S	UDIBONO	190613	NO APLICA	363,768,911	15.528%
	Valores paraestatales Rendim.			155,322,107	6.630%
95	CFE	14	Baa1	60,628,802	2.588%
95	PEMEX	10U	BBB-	56,301,608	2.403%
95	FOVISCB	18U	A3	18,585,181	0.793%
95	PEMEX	09U	BBB+	14,630,260	0.625%
95	CDVITOT	14U	A3	4,958,207	0.212%
95	CFECB	09U	Baa1	218,048	0.009%
	Reportos			3,169,955	0.135%
S	UDIBONO	190613	NO APLICA	3,169,955	0.135%
	TOTAL CARTERA			2,342,717,911	100.000%
	ACTIVO NETO			2,339,294,054	
	VAR ESTABLECIDO \$			41,873,364	1.790%
	VAR OBSERVADO PROMEDIO \$			4,457,930	0.190%
	Cartera al:		14/Mzo/2019		

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