

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gob. Fed. Tasa fija			45,983,452	1.476%
M	BONOS	341123	NO APLICA	32,054,759	1.029%
M	BONOS	310529	NO APLICA	13,928,693	0.447%
	Cert. Bursatiles Bancarios			14,416,862	0.463%
94	BINTER	16U	AAA (mex)	14,416,862	0.463%
	Cert.Burs.Ind.Carr.Seg. UDIS			50,665,772	1.626%
2U	CBIC006	321125	NO APLICA	29,696,144	0.953%
2U	CBIC009	331124	NO APLICA	20,969,628	0.673%
	Cert.Burs.Resp.x Hipot. BORHIS			699,139	0.022%
97	MTROFCB	08	mxAA	699,139	0.022%
	Certificado Bursatil			24,687,237	0.792%
90	PAMMCB	14U	mxAAA	24,687,237	0.792%
	Certificado Bursatil			56,616,610	1.817%
91	CAMSCB	13U	AA+ (mex)	21,162,280	0.679%
91	MAYACB	12U	Baa2	16,896,216	0.542%
91	TENIXCB	14U	AA+ (mex)	7,450,824	0.239%
91	RCO	12U	mxAAA	7,438,891	0.239%
91	OPI	15U	mxAA-	3,668,399	0.118%
	Eurobonos a Mediano Plazo MXP			36,748,697	1.179%
D8	GS	1-10	BBB+	28,398,179	0.911%
D8	BARCLAY	5-07	A	8,350,518	0.268%
	Notas Estruc. Int. a descuento			52,051,222	1.671%
D2	CONM151	351215	BBB+	52,051,222	1.671%
	Notas Estruc.Med.Pzo. en Ext.			52,070,623	1.671%
D7	BAC871	251021	A	52,070,623	1.671%
	Udibonos UDIS			2,668,111,214	85.630%
S	UDIBONO	251204	NO APLICA	1,549,357,247	49.725%
S	UDIBONO	281130	NO APLICA	1,031,753,533	33.113%
S	UDIBONO	461108	NO APLICA	36,776,604	1.180%
S	UDIBONO	401115	NO APLICA	25,098,736	0.806%
S	UDIBONO	351122	NO APLICA	19,957,852	0.641%
S	UDIBONO	501103	NO APLICA	5,167,242	0.166%
	Valores paraestatales Rendim.			104,487,628	3.353%
95	FOVISCB	18U	A3	37,680,992	1.209%
95	FHIPOCB	17U	AAA (mex)	29,452,505	0.945%
95	CFE	15U	Baa1	17,361,879	0.557%
95	FOVISCB	17-2U	A3	13,491,739	0.433%
95	PEMEX	09U	BBB+	6,500,513	0.209%
	Reportos			9,329,657	0.299%
LD	BONDESD	220908	NO APLICA	9,329,657	0.299%
	TOTAL CARTERA			3,115,868,113	100.000%
	ACTIVO NETO			3,119,954,695	
	VAR ESTABLECIDO \$			99,214,559	3.180%
	VAR OBSERVADO PROMEDIO \$			10,422,687	0.337%
	Cartera al:		19-sep-19		

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