

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	BONDES D			67,277,088	2.541%
LD	BONDES D	191205	NO APLICA	67,277,088	2.541%
	Cedes			100,172,647	3.784%
F	BSCTIA	19016	mxA-1+	50,092,051	1.892%
F	BANORTE	19015	mxA-1+	50,080,597	1.892%
	Cert. Bursatiles Bancarios			72,322,083	2.732%
94	BACOMER	10U	AAA (mex)	49,414,989	1.867%
94	HSBC	19	A3	20,261,576	0.765%
94	BINTER	16U	AAA (mex)	2,645,517	0.100%
	Cert.Burs.Ind.Carr.Seg. UDIS			11,878,457	0.449%
2U	CBIC006	321125	NO APLICA	11,878,457	0.449%
	Certificado Bursatil			12,344,251	0.466%
90	PAMMCB	14U	mxAAA	12,344,251	0.466%
	Certificado Bursatil			21,668,790	0.819%
91	TENIXCB	14U	AA+ (mex)	11,176,427	0.422%
91	DOIXCB	15U	mxAA+	10,073,449	0.381%
91	RCO	12U	mxAAA	418,915	0.016%
	Cetes			103,895,238	3.924%
BI	CETES	191107	NO APLICA	79,185,968	2.991%
BI	CETES	191114	NO APLICA	24,709,270	0.933%
	Udibonos UDIS			2,001,153,512	75.590%
S	UDIBONO	220609	NO APLICA	1,337,581,294	50.525%
S	UDIBONO	201210	NO APLICA	509,304,937	19.238%
S	UDIBONO	251204	NO APLICA	133,898,374	5.058%
S	UDIBONO	351122	NO APLICA	20,368,907	0.769%
	Valores paraestatales Rendim.			156,907,644	5.927%
95	CFE	14	Baa1	60,516,460	2.286%
95	PEMEX	10U	BB+	57,546,513	2.174%
95	FOVISC B	18U	A3	18,480,661	0.698%
95	PEMEX	09U	BBB+	15,481,748	0.585%
95	CDVITOT	14U	A3	4,882,263	0.184%
	Reportos			99,748,966	3.768%
IQ	BPAG91	210826	NO APLICA	99,748,966	3.768%
	TOTAL CARTERA			2,647,368,677	100.000%
	ACTIVO NETO			2,652,770,199	
	VAR ESTABLECIDO \$			47,484,587	1.790%
	VAR OBSERVADO PROMEDIO \$			2,904,667	0.110%
	Cartera al:		19-sep-19		

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