

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cert. Bursatiles Bancarios			14,080,330	0.488%
94	BINTER	16U	AAA (mex)	14,080,330	0.488%
	Cert.Burs.Ind.Carr.Seg. UDIS			49,271,106	1.709%
2U	CBIC006	321125	NO APLICA	28,898,006	1.002%
2U	CBIC009	331124	NO APLICA	20,373,100	0.707%
	Cert.Burs.Resp.x Hipot. BORHIS			716,444	0.025%
97	MTROFCB	08	mxAA	716,444	0.025%
	Certificado Bursatil			23,690,304	0.822%
90	PAMMCB	14U	mxAAA	23,690,304	0.822%
	Certificado Bursatil			56,754,868	1.969%
91	CAMSCB	13U	AA+ (mex)	20,849,671	0.723%
91	MAYACB	12U	Baa2	17,319,382	0.601%
91	RCO	12U	mxAAA	7,645,572	0.265%
91	TENIXCB	14U	AA+ (mex)	7,214,476	0.250%
91	OPI	15U	mxAA+	3,725,766	0.129%
	Eurobonos a Mediano Plazo MXP			36,677,753	1.272%
D8	GS	1-10	BBB+	28,420,733	0.986%
D8	BARCLAY	5-07	A	8,257,021	0.286%
	Notas Estruct. Int. a descuento			51,659,737	1.792%
D2	CONM151	351215	BBB+	51,659,737	1.792%
	Notas Estruct.Med.Pzo. en Ext.			50,727,325	1.760%
D7	BAC871	251021	A	50,727,325	1.760%
	Udibonos UDIS			2,492,446,695	86.456%
S	UDIBONO	251204	NO APLICA	1,605,977,097	55.707%
S	UDIBONO	281130	NO APLICA	860,285,470	29.841%
S	UDIBONO	461108	NO APLICA	26,184,128	0.908%
	Valores paraestatales Rendim.			106,444,084	3.692%
95	FOVISCB	18U	A3	38,306,110	1.329%
95	FHIPOCB	17U	AAA (mex)	30,211,432	1.048%
95	CFE	15U	Baa1	17,536,209	0.608%
95	FOVISCB	17-2U	A3	13,711,244	0.476%
95	PEMEX	09U	BBB+	6,324,154	0.219%
95	CFECB	09U	Baa1	224,217	0.008%
95	TFOVIS	11U	A3	130,717	0.005%
	Reportos			430,372	0.015%
LD	BONDES	200116	NO APLICA	430,372	0.015%
	TOTAL CARTERA			2,882,899,016	100.000%
	ACTIVO NETO			2,885,851,145	
	VAR ESTABLECIDO \$			91,770,066	3.180%
	VAR OBSERVADO PROMEDIO \$			10,104,130	0.355%
	Cartera al:		13-jun-19		

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