

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>BONDES D</b>			<b>80,375,088</b>	<b>3.302%</b>
LD	BONDESD	191205	NO APLICA	67,496,110	2.773%
LD	BONDESD	200528	NO APLICA	12,878,978	0.529%
	<b>Cedes</b>			<b>100,512,849</b>	<b>4.129%</b>
F	BSCTIA	19016	mxA-1+	50,264,074	2.065%
F	BANORTE	19015	mxA-1+	50,248,775	2.064%
	<b>Cert. Bursatiles Bancarios</b>			<b>2,583,763</b>	<b>0.106%</b>
94	BINTER	16U	AAA (mex)	2,583,763	0.106%
	<b>Cert.Burs.Ind.Carr.Seg. UDIS</b>			<b>11,559,202</b>	<b>0.475%</b>
2U	CBIC006	321125	NO APLICA	11,559,202	0.475%
	<b>Certificado Bursatil</b>			<b>11,845,759</b>	<b>0.487%</b>
90	PAMMCB	14U	mxAAA	11,845,759	0.487%
	<b>Certificado Bursatil</b>			<b>21,191,866</b>	<b>0.871%</b>
91	TENIXCB	14U	AA+ (mex)	10,821,899	0.445%
91	DOIXCB	15U	mxAA+	9,939,412	0.408%
91	RCO	12U	mxAAA	430,554	0.018%
	<b>Cetes</b>			<b>96,768,050</b>	<b>3.976%</b>
BI	CETES	191107	NO APLICA	96,768,050	3.976%
	<b>Udibonos UDIS</b>			<b>1,946,442,393</b>	<b>79.966%</b>
S	UDIBONO	220609	NO APLICA	1,294,344,324	53.176%
S	UDIBONO	201210	NO APLICA	501,145,063	20.589%
S	UDIBONO	251204	NO APLICA	150,953,005	6.202%
	<b>Valores paraestatales Rendim.</b>			<b>157,484,415</b>	<b>6.470%</b>
95	CFE	14	Baa1	60,677,697	2.493%
95	PEMEX	10U	BB+	57,723,112	2.371%
95	FOVISCB	18U	A3	18,685,248	0.768%
95	PEMEX	09U	BBB+	15,061,728	0.619%
95	CDVITOT	14U	A3	5,115,344	0.210%
95	CFECB	09U	Baa1	221,285	0.009%
	<b>Reportos</b>			<b>5,319,525</b>	<b>0.219%</b>
LD	BONDESD	200528	NO APLICA	5,319,525	0.219%
	<b>TOTAL CARTERA</b>			<b>2,434,082,909</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>2,442,297,476</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>43,717,125</b>	<b>1.790%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>2,466,177</b>	<b>0.102%</b>
	<b>Cartera al:</b>		<b>13-jun-19</b>		

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