

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

CORTO PLAZO GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	BONDES D			1,713,248,373	35.082%
LD	BONDES	191024	NO APLICA	401,209,876	8.215%
LD	BONDES	190808	NO APLICA	200,307,022	4.102%
LD	BONDES	191205	NO APLICA	199,948,786	4.094%
LD	BONDES	200130	NO APLICA	199,929,284	4.094%
LD	BONDES	190328	NO APLICA	150,742,784	3.087%
LD	BONDES	190801	NO APLICA	130,411,100	2.670%
LD	BONDES	190207	NO APLICA	100,506,611	2.058%
LD	BONDES	190411	NO APLICA	100,336,952	2.055%
LD	BONDES	190606	NO APLICA	100,326,626	2.054%
LD	BONDES	200402	NO APLICA	59,245,751	1.213%
LD	BONDES	190627	NO APLICA	50,242,805	1.029%
LD	BONDES	200528	NO APLICA	20,040,776	0.410%
	Cetes			2,591,970,608	53.075%
BI	CETES	190214	NO APLICA	860,962,863	17.630%
BI	CETES	190328	NO APLICA	592,651,740	12.136%
BI	CETES	190228	NO APLICA	513,527,618	10.515%
BI	CETES	190207	NO APLICA	409,451,461	8.384%
BI	CETES	190606	NO APLICA	136,098,214	2.787%
BI	CETES	190314	NO APLICA	79,278,712	1.623%
	Reportos			578,367,451	11.843%
LD	BONDES	210325	NO APLICA	578,367,451	11.843%
	TOTAL CARTERA			4,883,586,432	100.000%
	ACTIVO NETO			4,878,237,075	
	VAR ESTABLECIDO \$			2,926,942	0.060%
	VAR OBSERVADO PROMEDIO \$			170,628	0.004%
	Cartera al:		31-ene-19		

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