

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

CORTO PLAZO GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	BONDES D			1,712,419,303	35.624%
LD	BONDES D	191024	NO APLICA	399,881,660	8.319%
LD	BONDES D	190808	NO APLICA	200,940,342	4.180%
LD	BONDES D	191205	NO APLICA	200,570,342	4.172%
LD	BONDES D	200130	NO APLICA	200,531,328	4.172%
LD	BONDES D	190328	NO APLICA	151,222,909	3.146%
LD	BONDES D	190801	NO APLICA	129,983,394	2.704%
LD	BONDES D	190207	NO APLICA	100,183,387	2.084%
LD	BONDES D	190411	NO APLICA	100,009,949	2.081%
LD	BONDES D	190606	NO APLICA	99,999,247	2.080%
LD	BONDES D	200402	NO APLICA	59,045,365	1.228%
LD	BONDES D	190627	NO APLICA	50,078,021	1.042%
LD	BONDES D	200528	NO APLICA	19,973,360	0.416%
	Cetes			2,653,441,669	55.200%
BI	CETES	190214	NO APLICA	858,291,703	17.855%
BI	CETES	190328	NO APLICA	590,714,340	12.289%
BI	CETES	190228	NO APLICA	511,892,460	10.649%
BI	CETES	190207	NO APLICA	408,131,671	8.490%
BI	CETES	190606	NO APLICA	135,610,468	2.821%
BI	CETES	190314	NO APLICA	79,008,696	1.644%
BI	CETES	190131	NO APLICA	69,792,331	1.452%
	Reportos			441,131,105	9.177%
BI	CETES	190214	NO APLICA	441,131,105	9.177%
	TOTAL CARTERA			4,806,992,077	100.000%
	ACTIVO NETO			4,803,862,423	
	VAR ESTABLECIDO \$			2,882,317	0.060%
	VAR OBSERVADO PROMEDIO \$			166,237	0.004%
	Cartera al:		17-ene-19		

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