

FONDO FINAMEX GUBERNAMENTAL, S.A. DE C.V.
FONDO DE INVERSION EN INSTRUMENTOS DE DEUDA

FINAGUB

Calificación: AAAf/S6

DISCRECIONAL

CIFRAS EN PESOS

CARTERA DE VALORES AL 06 DE JUNIO DE 2019

Finamex[®]
Casa de Bolsa

| TIPO VALOR | EMISORA | SERIE | CALIFICACION BURSATILIDAD | VALOR RAZONABLE | % DE PART. | VAR a 1 día |
|---------------|---------------|--------|------------------------------|--------------------|---------------|-------------|
| | ENDIRECTO | | | | 99.47% | |
| LD | BONDESD | 191205 | AAA(mex) | 29,296,946 | 12.81% | 103.91 |
| LD | BONDESD | 191226 | AAA(mex) | 12,753,637 | 5.58% | 0.41 |
| LD | BONDESD | 200116 | AAA(mex) | 56,643,767 | 24.76% | 247.15 |
| LD | BONDESD | 190627 | AAA(mex) | 7,078,827 | 3.09% | 0.41 |
| LD | BONDESD | 191003 | AAA(mex) | 9,540,081 | 4.17% | 23.10 |
| LD | BONDESD | 200130 | AAA(mex) | 28,533,327 | 12.47% | 92.69 |
| BI | CETES | 190801 | AAA(mex) | 12,569,037 | 5.49% | 947.59 |
| BI | CETES | 190704 | AAA(mex) | 5,551,610 | 2.43% | 443.82 |
| BI | CETES | 190620 | AAA(mex) | 11,637,348 | 5.09% | 375.74 |
| BI | CETES | 190718 | AAA(mex) | 23,774,090 | 10.39% | 1,520.79 |
| S | UDIBONO | 201210 | AAA(mex) | 30,155,020 | 13.18% | 28,925.91 |
| | VARIOS | | | | | |
| M | BONOS | 191211 | AAA(mex) | 1,207,083 | 0.53% | 392.77 |
| | TOTAL CARTERA | \$ | | 228,740,773 | 100.00% | 27,788.22 |

Características del Calculo del VaR

| | |
|--------------------------------------|-----------|
| Metodología: | Histórico |
| Nivel de confianza: | 95.00% |
| Tamaño de la muestra: | 500 días |
| Horizonte temporal: | 1 día |
| Promedio de VaR Semanal: | 29,549.86 |
| Promedio % de VaR / Valor Razonable: | 0.01% |
| Máximo % Autorizado: | 1.00% |