

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

CORTO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
BI	CETES	190606	NO APLICA	195,713	3.626%
BI	CETES	190801	NO APLICA	193,304	3.581%
BI	CETES	200102	NO APLICA	186,967	3.464%
LD	BONDESD	190411	NO APLICA	1,003,420	18.589%
LD	BONDESD	191024	NO APLICA	724,299	13.418%
LD	BONDESD	190328	NO APLICA	392,070	7.263%
M	BONOS	191211	NO APLICA	197,494	3.659%
90	CBPF	48	NO APLICA	20,624	0.382%
				2,913,891	53.981%
VALORES PRIVADOS					
91	VWLEASE	18-2	mxAAA	130,701	2.421%
91	FUNO	18	AAA(mex)	95,696	1.773%
91	TLEVISIA	14	mxAAA	90,664	1.680%
91	LALA	18-2	AA(mex)	75,266	1.394%
91	ENCAPCB	18	mxAAA	73,090	1.354%
91	UNFINCB	17-3	mxAAA	65,170	1.207%
91	VWLEASE	17-2	mxAAA	65,105	1.206%
91	TOYOTA	17-4	mxAAA	57,266	1.061%
91	OSM	15-2	BB+	55,411	1.027%
91	DHIC	15	AA(mex)	53,195	0.985%
91	DAIMLER	18	mxAAA	50,353	0.933%
91	FSHOP	15	AA-(mex)	50,198	0.930%
91	NRF	17	mxAAA	45,276	0.839%
91	PCARFM	17	mxAAA	43,287	0.802%
91	GAP	15	A3	39,966	0.740%
91	ALSEA	15	AA-(mex)	38,781	0.718%
91	NM	18-2	mxAA+	37,500	0.695%
91	DAIMLER	17	mxAAA	34,936	0.647%
91	GAP	17-2	A3	31,023	0.575%
91	UNFINCB	16	mxAAA	26,753	0.496%
91	VWLEASE	17	A3	26,571	0.492%
91	VWLEASE	18	mxAAA	25,110	0.465%
91	SORIANA	15	AA+(mex)	18,179	0.337%
91	NRF	18	mxAAA	17,367	0.322%
91	TOYOTA	17	mxAAA	12,025	0.223%
91	HOLCIM	15	mxAAA	10,394	0.193%
91	FUNO	17-2	AAA(mex)	10,096	0.187%
91	BBVALMX	18	AAA(mex)	8,932	0.165%
91	TOYOTA	15	mxAAA	8,117	0.150%
91	HERDEZ	17-2	mxAA-	8,055	0.149%
91	SCRECB	16	mxAAA	8,053	0.149%
91	VWLEASE	15	A3	6,823	0.126%
91	NAVISCBC	15	mxAAA	797	0.015%
94	SCOTIAB	15-2	mxAAA	15,178	0.281%
94	SCOTIAB	17	mxAAA	13,220	0.245%
94	BACOMER	16	AAA(mex)	10,061	0.186%
94	BINBUR	16-6	mxAAA	10,049	0.186%
95	CFE	14	Baa1	181,168	3.356%
95	FEFA	17-4	mxAAA	85,576	1.585%
95	FEFA	17-2	mxAAA	80,342	1.488%
95	CFE	18	mxAAA	36,031	0.667%
95	FNCOT	18	AAA(mex)	20,042	0.371%
95	CFE	15	BBB+	20,040	0.371%
95	FEFA	17-7	mxAAA	15,091	0.280%
95	PEMEX	14	BBB-	5,003	0.093%
F	BACOMER	18149	BBB+	130,681	2.421%
F	HSCCMX	18009	F1+(mex)	70,235	1.301%
F	BSCTIA	18040	mxA-1+	70,062	1.298%
				2,082,935	38.588%
Reportos					
LD	BONDESD	200702	NO APLICA	206,782	3.831%
IQ	BPAG91	210826	NO APLICA	194,339	3.600%
				401,121	7.431%
TOTAL CARTERA				5,397,947	100.000%
ACTIVO NETO				5,397,420	
VAR ESTABLECIDO \$				3,238	0.060%
VAR OBSERVADO PROMEDIO \$				253	0.005%
Cartera al:				28-feb-19	

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