

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	180927	NO APLICA	272,795	4.730%
BI	CETES	180906	NO APLICA	44,364	0.769%
LD	BONDESD	190328	NO APLICA	883,547	15.321%
LD	BONDESD	181011	NO APLICA	387,173	6.714%
LD	BONDESD	190207	NO APLICA	340,136	5.898%
LD	BONDESD	181213	NO APLICA	297,192	5.153%
LD	BONDESD	180927	NO APLICA	100,522	1.743%
LD	BONDESD	190808	NO APLICA	50,149	0.870%
M	BONOS	181213	NO APLICA	10,070	0.175%
S	UDIBONO	190613	NO APLICA	295,346	5.121%
90	CBPF	48	NO APLICA	20,664	0.358%
				2,701,958	46.852%
VALORES PRIVADOS					
91	VWLEASE	14-2	A3	87,266	1.513%
91	BNPPPF	15	mxAAA	82,390	1.429%
91	LALA	18-2	AA(mex)	75,224	1.304%
91	ENCAPCB	18	mxAAA	73,138	1.268%
91	UNFINCB	17-3	mxAAA	65,300	1.132%
91	VWLEASE	17-2	mxAAA	65,189	1.130%
91	TOYOTA	17-4	mxAAA	57,004	0.988%
91	DHIC	15	AA(mex)	53,321	0.925%
91	DAIMLER	18	mxAAA	50,111	0.869%
91	FSHOP	15	AA(mex)	50,048	0.868%
91	SOFINBU	15	mxAAA	50,047	0.868%
91	OSM	15-2	mxAA	45,445	0.788%
91	NRF	17	mxAAA	45,058	0.781%
91	PCARFM	17	mxAAA	43,377	0.752%
91	GAP	15	A3	40,058	0.695%
91	ALSEA	15	A+(mex)	38,868	0.674%
91	DAIMLER	17	mxAAA	34,795	0.603%
91	GAP	17-2	A3	31,124	0.540%
91	UNFINCB	16	mxAAA	26,795	0.465%
91	VWLEASE	17	A3	26,450	0.459%
91	VWLEASE	18	mxAAA	25,140	0.436%
91	GASN	18-2	mxAA+	23,508	0.408%
91	SORIANA	15	AA+(mex)	20,121	0.349%
91	NRF	18	mxAAA	17,412	0.302%
91	TOYOTA	17	mxAAA	12,055	0.209%
91	HOLCIM	15	mxAAA	10,409	0.180%
91	FUNO	17-2	AAA(mex)	10,019	0.174%
91	TLEVISA	14	mxAAA	9,899	0.172%
91	TOYOTA	15	mxAAA	8,132	0.141%
91	SCRECB	16	mxAAA	8,057	0.140%
91	HERDEZ	17-2	mxAA-	8,018	0.139%
91	VWLEASE	15	A3	6,785	0.118%
91	NAVISCB	15	mxAAA	2,288	0.040%
91	LIVEPOL	08	mxAAA	1,906	0.033%
94	SCOTIAB	17-4	mxAAA	45,166	0.783%
94	SCOTIAB	15	mxAAA	40,095	0.695%
94	VWBANK	14	A3	17,015	0.295%
94	SCOTIAB	15-2	mxAAA	15,221	0.264%
94	SCOTIAB	17	mxAAA	13,178	0.229%
94	BINBUR	16-6	mxAAA	10,077	0.175%
94	BACOMER	16	AAA(mex)	10,019	0.174%
95	CFE	14	Baa1	181,655	3.150%
95	PEMEX	13	BBB+	142,701	2.474%
95	FEFA	17-4	mxAAA	85,205	1.477%
95	FEFA	17-2	mxAAA	80,557	1.397%
95	FEFA	17	mxAAA	57,757	1.002%
95	CFE	18	mxAAA	36,237	0.628%
95	FEFA	16-3	mxAAA	30,135	0.523%
95	CFE	15	BBB+	20,121	0.349%
95	FNCOT	18	AAA(mex)	20,085	0.348%
95	FEFA	17-7	mxAAA	15,038	0.261%
95	PEMEX	14	BBB+	5,027	0.087%
F	BINTER	18014	F1+(mex)	150,881	2.616%
F	BACOMER	18149	BBB+	130,114	2.256%
				2,311,041	40.073%
Reportos					
LD	BONDESD	210915	NO APLICA	377,011	6.537%
BI	CETES	181011	NO APLICA	297,486	5.158%
IS	BPA182	200130	NO APLICA	79,526	1.379%
				754,023	13.075%
TOTAL CARTERA				5,767,022	100.000%
ACTIVO NETO				5,765,519	
VAR ESTABLECIDO \$				3,459	0.060%
VAR OBSERVADO PROMEDIO \$				755	0.013%
Cartera al:				29-jun-18	

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