

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

CORTO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
LD	BONDES	190328	NO APLICA	885,128	14.964%
LD	BONDES	181011	NO APLICA	387,810	6.566%
LD	BONDES	190207	NO APLICA	340,730	5.760%
LD	BONDES	181213	NO APLICA	297,673	5.033%
LD	BONDES	190411	NO APLICA	55,026	0.930%
LD	BONDES	190808	NO APLICA	50,235	0.849%
LD	BONDES	190627	NO APLICA	50,091	0.847%
S	UDIBONO	190613	NO APLICA	1,040,505	17.591%
90	CBPF	48	NO APLICA	20,657	0.349%
				3,127,855	52.880%
VALORES PRIVADOS					
91	VWLEASE	18-2	mxAAA	130,094	2.199%
91	FUNO	18	AAA(mex)	95,307	1.611%
91	TLEVIS	14	mxAAA	90,097	1.523%
91	BNPPPF	15	mxAAA	81,969	1.386%
91	LALA	18-2	AA(mex)	75,029	1.268%
91	ENCAPCB	18	mxAAA	73,129	1.236%
91	VWLEASE	17-2	mxAAA	65,332	1.105%
91	UNFINCB	17-3	mxAAA	65,270	1.103%
91	TOYOTA	17-4	mxAAA	57,099	0.965%
91	DHIC	15	AA(mex)	53,431	0.903%
91	DAIMLER	18	mxAAA	50,203	0.849%
91	FSHOP	15	AA(mex)	50,182	0.848%
91	OSM	15-2	BB+	45,277	0.765%
91	NRF	17	mxAAA	45,138	0.763%
91	PCARFM	17	mxAAA	43,457	0.735%
91	GAP	15	A3	39,869	0.674%
91	ALSEA	15	AA-(mex)	39,023	0.660%
91	DAIMLER	17	mxAAA	34,851	0.589%
91	GAP	17-2	A3	31,178	0.527%
91	SORIANA	15	AA+(mex)	27,226	0.460%
91	UNFINCB	16	mxAAA	26,811	0.453%
91	VWLEASE	17	A3	26,493	0.448%
91	VWLEASE	18	mxAAA	25,041	0.423%
91	GASN	18-2	mxAA+	23,394	0.396%
91	NRF	18	mxAAA	17,328	0.293%
91	TOYOTA	17	mxAAA	12,076	0.204%
91	HOLCIM	15	mxAAA	10,363	0.175%
91	FUNO	17-2	AAA(mex)	10,049	0.170%
91	BBVALMX	18	AAA(mex)	8,907	0.151%
91	TOYOTA	15	mxAAA	8,148	0.138%
91	SCRECB	16	mxAAA	8,055	0.136%
91	HERDEZ	17-2	mxAA-	8,033	0.136%
91	VWLEASE	15	A3	6,801	0.115%
91	NAVISC	15	mxAAA	1,582	0.027%
94	SCOTIAB	15	mxAAA	40,143	0.679%
94	VWBANK	14	A3	17,058	0.288%
94	SCOTIAB	15-2	mxAAA	15,171	0.256%
94	SCOTIAB	17	mxAAA	13,208	0.223%
94	BACOMER	16	AAA(mex)	10,038	0.170%
94	BINBUR	16-6	mxAAA	10,029	0.170%
95	CFE	14	Baa1	181,935	3.076%
95	PEMEX	13	BBB+	142,893	2.416%
95	FEFA	17-4	mxAAA	85,371	1.443%
95	FEFA	17-2	mxAAA	80,677	1.364%
95	FEFA	17	mxAAA	57,836	0.978%
95	CFE	18	mxAAA	36,059	0.610%
95	FEFA	16-3	mxAAA	30,167	0.510%
95	FNCOT	18	AAA(mex)	20,121	0.340%
95	CFE	15	BBB+	20,028	0.339%
95	FEFA	17-7	mxAAA	15,069	0.255%
95	PEMEX	14	BBB+	4,992	0.084%
F	BACOMER	18149	BBB+	130,315	2.203%
F	BSCTIA	18025	mxA-1+	121,624	2.056%
F	BSCTIA	18040	mxA-1+	70,318	1.189%
F	HSBCMX	18009	F1+(mex)	70,047	1.184%
F	BANSAN	17040	F1+(mex)	60,947	1.030%
				2,620,288	44.299%
Reportos					
LD	BONDES	200730	NO APLICA	84,001	1.420%
M	BONOS	181213	NO APLICA	66,692	1.128%
IS	BPA182	220908	NO APLICA	13,769	0.233%
IS	BPA182	250306	NO APLICA	2,357	0.040%
				166,819	2.820%
TOTAL CARTERA				5,914,962	100.000%
ACTIVO NETO				5,912,959	
VAR ESTABLECIDO \$				3,548	0.060%
VAR OBSERVADO PROMEDIO \$				2,286	0.039%
Cartera al:				28-sep-18	

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