

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	180301	NO APLICA	1,000,000	13.904%
BI	CETES	180328	NO APLICA	594,764	8.270%
LD	BONDES	190328	NO APLICA	849,311	11.809%
LD	BONDES	181011	NO APLICA	388,408	5.401%
LD	BONDES	190207	NO APLICA	341,264	4.745%
LD	BONDES	181213	NO APLICA	298,157	4.146%
LD	BONDES	190328	NO APLICA	233,153	3.242%
LD	BONDES	180927	NO APLICA	100,256	1.394%
LD	BONDES	180614	NO APLICA	90,129	1.253%
LD	BONDES	180405	NO APLICA	50,204	0.698%
M	BONOS	181213	NO APLICA	10,236	0.142%
90	CBPF	48	NO APLICA	20,663	0.287%
				3,976,545	55.291%
VALORES PRIVADOS					
91	DAIMLER	15	mxAAA	101,297	1.408%
91	VWLEASE	14-2	A3	87,033	1.210%
91	BNPPPF	15	mxAAA	82,225	1.143%
91	UNFINCB	17-3	mxAAA	65,087	0.905%
91	VWLEASE	17-2	mxAAA	60,413	0.840%
91	TOYOTA	17-4	mxAAA	57,220	0.796%
91	DHIC	15	AA(mex)	53,170	0.739%
91	FSHOP	15	AA(mex)	50,273	0.699%
91	CFCREDI	15	mxAAA	50,233	0.698%
91	FACILSA	15	AAA(mex)	50,077	0.696%
91	OSM	15-2	mxAA	45,527	0.633%
91	NRF	17	mxAAA	45,224	0.629%
91	PCARFM	17	mxAAA	43,270	0.602%
91	ALSEA	15	A+(mex)	38,799	0.539%
91	DAIMLER	16	mxAAA	34,784	0.484%
91	GAP	17-2	A3	31,201	0.434%
91	UNFINCB	16	mxAAA	26,738	0.372%
91	VWLEASE	17	A3	26,535	0.369%
91	GAP	15	A3	24,904	0.346%
91	DAIMLER	17	mxAAA	24,851	0.346%
91	NRF	18	mxAAA	17,356	0.241%
91	TOYOTA	17	mxAAA	12,021	0.167%
91	HOLCIM	15	mxAAA	10,383	0.144%
91	TOYOTA	15	mxAAA	8,162	0.113%
91	HERDEZ	17-2	mxAA-	8,051	0.112%
91	SCRECB	16	mxAAA	8,049	0.112%
91	VWLEASE	15	A3	6,812	0.095%
91	NAVISC	15	mxAAA	3,041	0.042%
91	LIVEPOL	08	mxAAA	1,854	0.026%
94	SCOTIAB	17-4	mxAAA	45,347	0.631%
94	SCOTIAB	15	mxAAA	40,267	0.560%
94	VWBANK	14	A3	17,071	0.237%
94	SCOTIAB	15-2	mxAAA	15,192	0.211%
94	SCOTIAB	17	mxAAA	13,227	0.184%
94	BACOMER	16	AAA(mex)	10,054	0.140%
94	BINBUR	16-6	mxAAA	10,049	0.140%
95	CFE	13	AAA(mex)	94,076	1.308%
95	PEMEX	13	BBB+	90,392	1.257%
95	FEFA	17-4	mxAAA	85,492	1.189%
95	FEFA	17-2	mxAAA	80,316	1.117%
95	FEFA	17	mxAAA	57,624	0.801%
95	FEFA	16-3	mxAAA	30,077	0.418%
95	CFE	14	Baa1	22,577	0.314%
95	CFE	15	BBB+	20,046	0.279%
95	FEFA	17-7	mxAAA	15,086	0.210%
95	PEMEX	14	BBB+	5,004	0.070%
F	HSBCMX	17004	F1+(mex)	90,416	1.257%
F	BINTER	18004	A-1	85,539	1.189%
D8	GECC	1-08	A	25,353	0.353%
				1,927,795	26.805%
Reportos					
LD	BONDES	200702	NO APLICA	643,844	8.952%
M	BONOS	220609	NO APLICA	643,843	8.952%
				1,287,687	17.904%
TOTAL CARTERA				7,192,027	100.000%
ACTIVO NETO				5,747,179	
VAR ESTABLECIDO \$				3,448	0.060%
VAR OBSERVADO PROMEDIO \$				147	0.003%
Cartera al:				28-feb-18	

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