

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
LD	BONDESD	190411	NO APLICA	45,022	4.638%
LD	BONDESD	190627	NO APLICA	40,073	4.128%
M	BONOS	270603	NO APLICA	53,650	5.527%
M	BONOS	200611	NO APLICA	30,857	3.179%
M	BONOS	471107	NO APLICA	26,283	2.707%
M	BONOS	310529	NO APLICA	17,039	1.755%
M	BONOS	220609	NO APLICA	14,704	1.515%
M	BONOS	361120	NO APLICA	12,120	1.249%
M	BONOS	421113	NO APLICA	10,842	1.117%
M	BONOS	381118	NO APLICA	10,653	1.097%
M	BONOS	341123	NO APLICA	9,942	1.024%
M	BONOS	210610	NO APLICA	9,802	1.010%
S	UDIBONO	190613	NO APLICA	139,742	14.395%
S	UDIBONO	220609	NO APLICA	26,277	2.707%
S	UDIBONO	201210	NO APLICA	21,070	2.170%
S	UDIBONO	461108	NO APLICA	20,775	2.140%
S	UDIBONO	401115	NO APLICA	14,867	1.531%
S	UDIBONO	351122	NO APLICA	10,307	1.062%
S	UDIBONO	281130	NO APLICA	4,990	0.514%
90	CBPF	48	NO APLICA	13,943	1.436%
				532,958	54.900%
VALORES PRIVADOS					
91	TELFIM	10	Baa3	38,609	3.977%
91	OPI	15U	mxAA+	24,228	2.496%
91	ALSEA	15	AA-(mex)	15,204	1.566%
91	DHIC	15	AA(mex)	15,091	1.555%
91	MAYACB	12	Baa2	15,067	1.552%
91	CAMSCB	13U	AA+(mex)	15,059	1.551%
91	PROIN	10	mxAAA	14,855	1.530%
91	NRF	18	mxAAA	13,021	1.341%
91	AMX	10-2	A3	10,894	1.122%
91	FUNO	15	AAA(mex)	10,570	1.089%
91	DAIMLER	18-2	AAA	10,295	1.061%
91	RCO	12U	mxAAA	10,260	1.057%
91	VWLEASE	17-2	mxAAA	10,051	1.035%
91	ENCAPCB	18-2	mxAAA	9,951	1.025%
91	BIMBO	17	mxAA+	9,771	1.007%
91	OMA	14	mxAAA	9,761	1.006%
91	UNFINCB	17-4	mxAAA	9,718	1.001%
91	FERRONX	11	mxAAA	5,293	0.545%
91	PCARFM	17	mxAAA	5,022	0.517%
91	UNFINCB	16-2	mxAAA	4,892	0.504%
91	TOYOTA	17-2	mxAAA	3,812	0.393%
91	HOLCIM	12-3	mxAAA	2,927	0.302%
91	UNFINCB	17-3	mxAAA	2,734	0.282%
94	BACOMER	10U	AAA(mex)	6,871	0.708%
94	BINTER	16U	AAA(mex)	5,597	0.577%
94	BACOMER	10	A3	4,918	0.507%
94	SCOTIAB	15-2	mxAAA	3,525	0.363%
95	CFE	14	Baa1	12,457	1.283%
95	FEFA	17-7	mxAAA	10,046	1.035%
95	FOVISCB	17-2U	A3	4,727	0.487%
95	TFOVIS	11-3U	A3	2,681	0.276%
95	PEMEX	09U	BBB+	1,222	0.126%
95	CFECB	09	Baa1	761	0.078%
95	CFECB	09U	Baa1	292	0.030%
1C	M5TRAC	ISHRS	Bajb	9	0.001%
2U	CBIC004	310116	NO APLICA	31,837	3.280%
2U	CBIC009	331124	NO APLICA	8,450	0.870%
D2	REDC933	280610	BBB+	29,354	3.024%
D8	GS	1-10	BBB+	27,323	2.815%
D8	JPM	1-07	A-	17,559	1.809%
D8	GECC	1-07	A	494	0.051%
				435,208	44.831%
Reportos					
IS	BPA182	240307	NO APLICA	2,609	0.269%
				2,609	0.269%
TOTAL CARTERA				970,775	100.000%
ACTIVO NETO				968,344	
VAR ESTABLECIDO \$				4,358	0.450%
VAR OBSERVADO PROMEDIO \$				2,710	0.280%
Cartera al:				28-sep-18	

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