

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES PRIVADOS					
91	VWLEASE	14-2	A3	38,957	6.924%
91	INCARSO	17	AA+(mex)	35,099	6.239%
91	CFCREDI	15	mxAAA	20,093	3.571%
91	DAIMLER	15	mxAAA	19,056	3.387%
91	BNPPPF	15	mxAAA	15,062	2.677%
91	FSHOP	15	AA(mex)	12,065	2.145%
91	FUNO	17-2	AAA(mex)	10,072	1.790%
91	VWLEASE	17-2	mxAAA	10,069	1.790%
91	FUNO	16	AAA(mex)	10,064	1.789%
91	TOYOTA	17-4	mxAAA	10,045	1.785%
91	GAP	15	A3	10,044	1.785%
91	TLEVISA	10	mxAAA	10,007	1.779%
91	TLEVISA	14	mxAAA	9,923	1.764%
91	TLEVISA	15	mxAAA	9,876	1.755%
91	VWLEASE	15	A3	9,291	1.651%
91	MOLYMET	13-2	BBB	9,185	1.633%
91	HOLCIM	15	mxAAA	9,026	1.604%
91	DHIC	15	AA(mex)	9,011	1.602%
91	NRF	18	mxAAA	7,022	1.248%
91	ALSEA	15	A+(mex)	5,039	0.896%
91	DAIMLER	17	mxAAA	5,036	0.895%
91	GAP	17-2	A3	5,032	0.894%
91	NRF	17	mxAAA	5,025	0.893%
91	UNFINCB	16	mxAAA	5,012	0.891%
91	PCARFM	17	mxAAA	5,008	0.890%
91	FACILSA	15	AAA(mex)	5,008	0.890%
91	UNFINCB	17-3	mxAAA	5,007	0.890%
91	SCRECB	16	mxAAA	4,024	0.715%
91	PAQPCB	16	AAA(mex)	2,929	0.521%
91	VWLEASE	17	A3	2,654	0.472%
91	HERDEZ	17-2	mxAA-	2,013	0.358%
91	TOYOTA	17	mxAAA	2,003	0.356%
91	NAVISCB	15	mxAAA	1,662	0.295%
91	XIGNUX	14	mxAA	1,423	0.253%
91	FACILSA	16	AAA(mex)	40	0.007%
94	VWBANK	14	A3	21,046	3.741%
94	SCOTIAB	13	mxAAA	20,063	3.566%
94	SCOTIAB	15	mxAAA	10,058	1.788%
94	BSANT	16	AAA(mex)	10,029	1.783%
94	SCOTIAB	17-4	mxAAA	5,039	0.896%
94	SCOTIAB	15-2	mxAAA	2,522	0.448%
94	HSBC	17	AAA(mex)	1,401	0.249%
94	SCOTIAB	17	mxAAA	1,323	0.235%
94	BINBUR	14-5	mxAAA	460	0.082%
95	PEMEX	15	BBB+	28,534	5.072%
95	CFE	14	Baa1	25,477	4.528%
95	CFE	13	AAA(mex)	10,062	1.788%
95	FEFA	17-7	mxAAA	8,046	1.430%
95	PEMEX	13	BBB+	8,045	1.430%
95	PEMEX	11-3	A	6,828	1.214%
95	FEFA	17-4	mxAAA	5,029	0.894%
95	FEFA	17	mxAAA	5,012	0.891%
95	PEMEX	14	BBB+	5,003	0.889%
95	FEFA	16-3	mxAAA	2,213	0.393%
F	HSBCMX	17004	F1+(mex)	7,536	1.339%
1C	CORPTRC	ISHRS	Media	11,932	2.121%
D8	GECC	1-08	A	13,801	2.453%
				530,341	94.263%
Reportos					
LD	BONDESD	211118	NO APLICA	32,280	5.738%
				32,280	5.738%
TOTAL CARTERA				562,621	100.000%
ACTIVO NETO				563,024	
VAR ESTABLECIDO \$				2,139	0.380%
VAR OBSERVADO PROMEDIO \$				200	0.035%
Cartera al:			28-feb-18		

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