

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
S	UDIBONO	190613	NO APLICA	88,186	11.930%
				88,186	11.930%
VALORES PRIVADOS					
91	INCARSO	17	AA+(mex)	35,267	4.771%
91	DAIMLER	17	mxAAA	25,128	3.399%
91	FUNO	17-2	AAA(mex)	24,117	3.263%
91	GAP	15	A3	20,706	2.801%
91	SORIANA	15	AA+(mex)	15,114	2.045%
91	LALA	18-2	AA(mex)	15,056	2.037%
91	BNPPPF	15	mxAAA	15,016	2.031%
91	TLEVISA	14	mxAAA	14,896	2.015%
91	FSHOP	15	AA(mex)	12,044	1.629%
91	DAIMLER	18	mxAAA	11,940	1.615%
91	TLEVISA	10	Baa1	10,097	1.366%
91	VWLEASE	17-2	mxAAA	10,051	1.360%
91	TOYOTA	17-4	mxAAA	10,024	1.356%
91	VWLEASE	18-2	mxAAA	10,007	1.354%
91	OSM	15-2	BB+	9,983	1.351%
91	TLEVISA	15	mxAAA	9,875	1.336%
91	VWLEASE	15	A3	9,276	1.255%
91	DHIC	15	AA(mex)	9,055	1.225%
91	HOLCIM	15	mxAAA	9,008	1.219%
91	ENCAPCB	18	mxAAA	8,152	1.103%
91	NRF	18	mxAAA	7,011	0.949%
91	FUNO	18	AAA(mex)	6,810	0.921%
91	ALSEA	15	AA-(mex)	5,068	0.686%
91	PCARFM	17	mxAAA	5,030	0.680%
91	GAP	17-2	A3	5,029	0.680%
91	UNFINCB	16	mxAAA	5,026	0.680%
91	UNFINCB	17-3	mxAAA	5,021	0.679%
91	NRF	17	mxAAA	5,015	0.678%
91	VWLEASE	18	mxAAA	5,008	0.678%
91	DAIMLER	18-3	mxAAA	5,008	0.678%
91	LALA	18-3	AA(mex)	4,914	0.665%
91	PCARFM	15	mxAAA	4,827	0.653%
91	SCRECB	16	mxAAA	4,028	0.545%
91	TOYOTA	14	mxAAA	3,005	0.406%
91	PAQPCB	16	AAA(mex)	2,732	0.370%
91	VWLEASE	17	A3	2,650	0.358%
91	TOYOTA	17	mxAAA	2,013	0.272%
91	HERDEZ	17-2	mxAA-	2,008	0.272%
91	BBVALMX	18	AAA(mex)	1,336	0.181%
91	NAVISC	15	mxAAA	864	0.117%
94	BINBUR	16	mxAAA	30,106	4.073%
94	VWBANK	14	A3	21,029	2.845%
94	SCOTIAB	15	mxAAA	10,028	1.357%
94	SCOTIAB	17-4	mxAAA	5,034	0.681%
94	SCOTIAB	15-2	mxAAA	2,518	0.341%
94	HSBC	17	Baa1	1,412	0.191%
94	SCOTIAB	17	mxAAA	1,320	0.179%
95	CFE	14	Baa1	29,134	3.941%
95	PEMEX	13	BBB+	14,050	1.901%
95	FNCOT	18	AAA(mex)	8,048	1.089%
95	FEFA	17-7	mxAAA	8,037	1.087%
95	FEFA	17	mxAAA	5,029	0.680%
95	FEFA	17-4	mxAAA	5,022	0.679%
95	CFE	18	mxAAA	5,008	0.678%
95	PEMEX	14	BBB+	4,992	0.675%
95	FEFA	16-3	mxAAA	2,220	0.300%
F	HSBCMX	18009	F1+(mex)	50,034	6.769%
F	BANSAN	17040	F1+(mex)	30,122	4.075%
F	BACOMER	18149	BBB+	20,048	2.712%
F	BSCTIA	18025	mxA-1+	15,090	2.041%
				635,496	85.973%
Reportos					
IS	BPA182	240307	NO APLICA	15,498	2.097%
				15,498	2.097%
TOTAL CARTERA				739,180	100.000%
ACTIVO NETO				738,942	
VAR ESTABLECIDO \$				2,808	0.380%
VAR OBSERVADO PROMEDIO \$				233	0.031%
Cartera al:				28-sep-18	

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