

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
BI	CETES	180906	NO APLICA	4,929	0.784%
S	UDIBONO	190613	NO APLICA	30,502	4.851%
				35,431	5.635%
VALORES PRIVADOS					
91	VWLEASE	14-2	A3	39,061	6.213%
91	INCARSO	17	AA+(mex)	35,209	5.600%
91	DAIMLER	17	mxAAA	25,088	3.990%
91	SOFINBU	15	mxAAA	20,019	3.184%
91	FUNO	17-2	AAA(mex)	19,036	3.028%
91	GAP	15	A3	15,099	2.402%
91	BNPPPF	15	mxAAA	15,093	2.400%
91	FSHOP	15	AA(mex)	12,012	1.910%
91	DAIMLER	18	mxAAA	11,918	1.896%
91	LALA	18-2	AA(mex)	10,080	1.603%
91	SORIANA	15	AA+(mex)	10,060	1.600%
91	VWLEASE	17-2	mxAAA	10,029	1.595%
91	OSM	15-2	mxAA	10,020	1.594%
91	TOYOTA	17-4	mxAAA	10,007	1.592%
91	TLEVISA	15	mxAAA	9,915	1.577%
91	TLEVISA	14	mxAAA	9,899	1.574%
91	TLEVISA	10	mxAAA	9,887	1.573%
91	VWLEASE	15	A3	9,255	1.472%
91	HOLCIM	15	mxAAA	9,049	1.439%
91	DHIC	15	AA(mex)	9,036	1.437%
91	ENCAPCB	18	mxAAA	8,153	1.297%
91	NRF	18	mxAAA	7,045	1.121%
91	TOYOTA	14	mxAAA	6,036	0.960%
91	ALSEA	15	A+(mex)	5,048	0.803%
91	VWLEASE	18	mxAAA	5,028	0.800%
91	UNFINCB	16	mxAAA	5,023	0.799%
91	UNFINCB	17-3	mxAAA	5,023	0.799%
91	PCARFM	17	mxAAA	5,021	0.799%
91	GAP	17-2	A3	5,020	0.798%
91	NRF	17	mxAAA	5,006	0.796%
91	LALA	18-3	AA(mex)	4,905	0.780%
91	PCARFM	15	mxAAA	4,818	0.766%
91	SCRECB	16	mxAAA	4,028	0.641%
91	PAQPCB	16	AAA(mex)	2,681	0.426%
91	VWLEASE	17	A3	2,645	0.421%
91	TOYOTA	17	mxAAA	2,009	0.320%
91	HERDEZ	17-2	mxAA-	2,005	0.319%
91	NAVISCB	15	mxAAA	1,251	0.199%
91	BBVALMX	16	AAA(mex)	40	0.006%
91	LIVEPOL	08	mxAAA	31	0.005%
94	VWBANK	14	A3	20,975	3.336%
94	SCOTIAB	15	mxAAA	10,015	1.593%
94	SCOTIAB	17-4	mxAAA	5,018	0.798%
94	SCOTIAB	15-2	mxAAA	2,527	0.402%
94	HSBC	17	Baa1	1,410	0.224%
94	SCOTIAB	17	mxAAA	1,318	0.210%
94	BINBUR	14-5	mxAAA	461	0.073%
95	CFE	14	Baa1	29,089	4.627%
95	PEMEX	15	BBB+	28,583	4.546%
95	PEMEX	13	BBB+	14,031	2.232%
95	FNCOT	18	AAA(mex)	8,034	1.278%
95	FEFA	17-7	mxAAA	8,021	1.276%
95	PEMEX	11-3	A	6,690	1.064%
95	CFE	18	mxAAA	5,033	0.800%
95	PEMEX	14	BBB+	5,027	0.799%
95	FEFA	17	mxAAA	5,022	0.799%
95	FEFA	17-4	mxAAA	5,012	0.797%
95	FEFA	16-3	mxAAA	2,217	0.353%
F	BACOMER	18149	BBB+	20,018	3.184%
1C	CORPTRC	ISHRS	Media	1,394	0.222%
				560,483	89.144%
Reportos					
LD	BONDESD	210915	NO APLICA	32,822	5.220%
				32,822	5.220%
TOTAL CARTERA				628,736	100.000%
ACTIVO NETO				632,546	
VAR ESTABLECIDO \$				2,404	0.380%
VAR OBSERVADO PROMEDIO \$				118	0.019%
Cartera al:				29-jun-18	

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