

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## CORTO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>BONDES D</b>			<b>2,062,795,428</b>	<b>33.197%</b>
LD	BONDES D	190328	NO APLICA	885,704,516	14.254%
LD	BONDES D	181011	NO APLICA	388,108,191	6.246%
LD	BONDES D	190207	NO APLICA	340,955,206	5.487%
LD	BONDES D	181213	NO APLICA	297,894,502	4.794%
LD	BONDES D	180927	NO APLICA	100,163,933	1.612%
LD	BONDES D	190808	NO APLICA	49,969,081	0.804%
	<b>Cedes</b>			<b>481,587,989</b>	<b>7.750%</b>
F	BINTER	18010	F1+(mex)	200,834,804	3.232%
F	BINTER	18014	F1+(mex)	150,316,094	2.419%
F	BACOMER	18149	BBB+	130,437,091	2.099%
	<b>Cert. Bursatiles Bancarios</b>			<b>150,988,817</b>	<b>2.430%</b>
94	SCOTIAB	17-4	mxAAA	45,279,716	0.729%
94	SCOTIAB	15	mxAAA	40,194,166	0.647%
94	VVBANK	14	A3	17,058,790	0.275%
94	SCOTIAB	15-2	mxAAA	15,162,755	0.244%
94	SCOTIAB	17	mxAAA	13,210,674	0.213%
94	BACOMER	16	AAA(mex)	10,043,850	0.162%
94	BINBUR	16-6	mxAAA	10,038,866	0.162%
	<b>Certificado Bursatil</b>			<b>20,716,655</b>	<b>0.333%</b>
90	CBPF	48	NO APLICA	20,716,655	0.333%
	<b>Certificado Bursatil</b>			<b>1,204,916,028</b>	<b>19.391%</b>
91	VWLEASE	14-2	A3	86,937,914	1.399%
91	BNPPPF	15	mxAAA	82,073,233	1.321%
91	LALA	18-2	AA(mex)	74,933,858	1.206%
91	ENCAPCB	18	mxAAA	73,367,892	1.181%
91	UNFINCB	17-3	mxAAA	65,500,999	1.054%
91	VWLEASE	17-2	mxAAA	65,360,978	1.052%
91	TOYOTA	17-4	mxAAA	57,153,357	0.920%
91	DHIC	15	AA(mex)	53,478,306	0.861%
91	DAIMLER	18	mxAAA	50,242,790	0.809%
91	FSHOP	15	AA(mex)	50,186,086	0.808%
91	SOFINBU	15	mxAAA	50,174,467	0.807%
91	OSM	15-2	BB+	45,271,718	0.729%
91	NRF	17	mxAAA	45,173,999	0.727%
91	PCARFM	17	mxAAA	43,210,214	0.695%
91	GAP	15	A3	39,908,021	0.642%
91	ALSEA	15	A+(mex)	38,972,937	0.627%
91	DAIMLER	17	mxAAA	34,889,815	0.562%
91	GAP	17-2	A3	31,204,824	0.502%
91	UNFINCB	16	mxAAA	26,877,449	0.433%
91	VWLEASE	17	A3	26,519,211	0.427%
91	VWLEASE	18	mxAAA	25,042,294	0.403%
91	GASN	18-2	mxAA+	23,418,628	0.377%
91	SORIANA	15	AA+(mex)	20,041,539	0.323%
91	NRF	18	mxAAA	17,345,050	0.279%
91	TOYOTA	17	mxAAA	12,008,091	0.193%
91	HOLCIM	15	mxAAA	10,369,118	0.167%
91	FUNO	17-2	AAA(mex)	10,045,118	0.162%
91	TLEVISA	14	mxAAA	9,925,335	0.160%
91	TOYOTA	15	mxAAA	8,153,189	0.131%
91	SCRECB	16	mxAAA	8,081,459	0.130%
91	HERODEZ	17-2	mxAAA	8,040,012	0.129%
91	VWLEASE	15	A3	6,802,851	0.109%
91	NAVISC	15	mxAAA	2,295,066	0.037%
91	LIVEPOL	08	mxAAA	1,910,213	0.031%
	<b>Cetes</b>			<b>327,658,561</b>	<b>5.273%</b>
BI	CETES	180927	NO APLICA	273,467,877	4.401%
BI	CETES	180906	NO APLICA	44,472,983	0.716%
BI	CETES	181122	NO APLICA	9,717,701	0.156%
	<b>Udibonos</b>	<b>UDIS</b>		<b>746,681,932</b>	<b>12.017%</b>
S	UDIBONO	190613	NO APLICA	746,681,932	12.017%
	<b>Valores paraestatales Rendim.</b>			<b>675,715,143</b>	<b>10.875%</b>
95	CFE	14	Baa1	182,086,800	2.930%
95	PEMEX	13	BBB+	143,053,252	2.302%
95	FEFA	17-4	mxAAA	85,456,017	1.375%
95	FEFA	17-2	mxAAA	80,760,245	1.300%
95	FEFA	17	mxAAA	57,900,444	0.932%
95	CFE	18	mxAAA	36,112,658	0.581%
95	FEFA	16-3	mxAAA	30,209,177	0.486%
95	CFE	15	BBB+	20,045,966	0.323%
95	FNCOT	18	AAA(mex)	20,010,375	0.322%
95	FEFA	17-7	mxAAA	15,077,032	0.243%
95	PEMEX	14	BBB+	5,003,178	0.081%
	<b>Reportos</b>			<b>542,652,951</b>	<b>8.733%</b>
LD	BONDES D	190606	NO APLICA	271,326,485	4.367%
IS	BPA182	181011	NO APLICA	271,326,466	4.367%
	<b>TOTAL CARTERA</b>			<b>6,213,713,504</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>5,813,678,667</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>3,488,207</b>	<b>0.060%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>985,488</b>	<b>0.017%</b>
	<b>Cartera al:</b>		<b>12-jul-18</b>		

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