

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

CORTO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	BONDES D			2,350,111,990	40.051%
LD	BONDESD	190328	NO APLICA	1,084,554,976	18.483%
LD	BONDESD	181011	NO APLICA	387,382,729	6.602%
LD	BONDESD	190207	NO APLICA	340,347,327	5.800%
LD	BONDESD	181213	NO APLICA	297,356,162	5.068%
LD	BONDESD	180927	NO APLICA	99,986,414	1.704%
LD	BONDESD	180614	NO APLICA	90,415,395	1.541%
LD	BONDESD	180405	NO APLICA	50,068,987	0.853%
	Bonos Gob. Fed. Tasa fija			10,271,177	0.175%
M	BONOS	181213	NO APLICA	10,271,177	0.175%
	Cedes			175,987,632	2.999%
F	HSBCMX	17004	F1+(mex)	90,162,841	1.537%
F	BINTER	18004	A-1	85,824,791	1.463%
	Cert. Bursatiles Bancarios			150,782,401	2.570%
94	SCOTIAB	17-4	mxAAA	45,218,149	0.771%
94	SCOTIAB	15	mxAAA	40,156,363	0.684%
94	VWBANK	14	A3	17,023,994	0.290%
94	SCOTIAB	15-2	mxAAA	15,146,131	0.258%
94	SCOTIAB	17	mxAAA	13,188,773	0.225%
94	BACOMER	16	AAA(mex)	10,026,319	0.171%
94	BINBUR	16-6	mxAAA	10,022,671	0.171%
	Certificado Bursatil			20,732,371	0.353%
90	CBPF	48	NO APLICA	20,732,371	0.353%
	Certificado Bursatil			1,183,486,332	20.169%
91	DAIMLER	15	mxAAA	101,639,442	1.732%
91	VWLEASE	14-2	A3	87,328,739	1.488%
91	BNPPPF	15	mxAAA	82,501,170	1.406%
91	LALA	18-2	AA(mex)	75,070,054	1.279%
91	UNFINCB	17-3	mxAAA	65,355,768	1.114%
91	VWLEASE	17-2	mxAAA	60,238,591	1.027%
91	TOYOTA	17-4	mxAAA	57,055,484	0.972%
91	DHIC	15	AA(mex)	53,377,925	0.910%
91	FACILSA	15	AAA(mex)	50,248,419	0.856%
91	FSHOP	15	AA(mex)	50,133,378	0.854%
91	SOFINBU	15	mxAAA	50,092,363	0.854%
91	OSM	15-2	mxAA	45,390,451	0.774%
91	NRF	17	mxAAA	45,097,234	0.769%
91	PCARFM	17	mxAAA	43,418,891	0.740%
91	ALSEA	15	A+(mex)	38,937,648	0.664%
91	DAIMLER	16	mxAAA	34,684,125	0.591%
91	GAP	17-2	A3	31,112,764	0.530%
91	UNFINCB	16	mxAAA	26,847,997	0.458%
91	VWLEASE	17	A3	26,459,260	0.451%
91	GAP	15	A3	24,996,759	0.426%
91	DAIMLER	17	mxAAA	24,778,430	0.422%
91	GASN	18-2	mxAAA	23,351,808	0.398%
91	NRF	18	mxAAA	17,303,924	0.295%
91	TOYOTA	17	mxAAA	12,062,809	0.206%
91	HOLCIM	15	mxAAA	10,418,203	0.178%
91	TLEVISA	14	mxAAA	9,896,490	0.169%
91	TOYOTA	15	mxAAA	8,139,333	0.139%
91	HERDEZ	17-2	mxAA-	8,026,643	0.137%
91	SCRECB	16	mxAAA	8,022,458	0.137%
91	VWLEASE	15	A3	6,792,639	0.116%
91	NAVISCB	15	mxAAA	2,856,840	0.049%
91	LIVEPOL	08	mxAAA	1,860,293	0.032%
	Cetes			940,568,216	16.029%
BI	CETES	180328	NO APLICA	596,610,966	10.168%
BI	CETES	180607	NO APLICA	343,957,250	5.862%
	Eurobonos a Mediano Plazo MXP			25,443,543	0.434%
D8	GECC	1-08	A	25,443,543	0.434%
	Valores paraestatales Rendim.			553,209,100	9.428%
95	PEMEX	13	BBB+	142,841,961	2.434%
95	CFE	13	AAA(mex)	93,836,170	1.599%
95	FEFA	17-4	mxAAA	85,253,552	1.453%
95	FEFA	17-2	mxAAA	80,584,886	1.373%
95	FEFA	17	mxAAA	57,814,742	0.985%
95	FEFA	16-3	mxAAA	30,186,214	0.514%
95	CFE	14	Baa1	22,652,592	0.386%
95	CFE	15	BBB+	20,001,271	0.341%
95	FEFA	17-7	mxAAA	15,044,507	0.256%
95	PEMEX	14	BBB+	4,993,207	0.085%
	Reportos			457,189,618	7.792%
LD	BONDESD	211118	NO APLICA	228,594,818	3.896%
LD	BONDESD	230309	NO APLICA	143,457,536	2.445%
LD	BONDESD	230105	NO APLICA	80,755,452	1.376%
IQ	BPAG91	200820	NO APLICA	4,381,811	0.075%
	TOTAL CARTERA			5,867,782,379	100.000%
	ACTIVO NETO			5,867,628,687	
	VAR ESTABLECIDO \$			3,520,577	0.060%
	VAR OBSERVADO PROMEDIO \$			241,030	0.004%
	Cartera al:	15/Mzo/2018			

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