

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

CORTO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	BONDES D			2,115,552,555	38.596%
LD	BONDES D	190411	NO APLICA	1,000,210,970	18.248%
LD	BONDES D	191024	NO APLICA	722,002,772	13.172%
LD	BONDES D	190328	NO APLICA	393,338,813	7.176%
	Bonos Gob. Fed. Tasa fija			198,061,696	3.613%
M	BONOS	191211	NO APLICA	198,061,696	3.613%
	Cedes			271,008,754	4.944%
F	BACOMER	18149	BBB+	130,244,388	2.376%
F	HSBCEM	18009	F1+ (mex)	70,468,630	1.286%
F	BSCTIA	18040	mxA-1+	70,295,735	1.282%
	Cert. Bursatiles Bancarios			48,336,038	0.882%
94	SCOTIAB	15-2	mxAAA	15,124,280	0.276%
94	SCOTIAB	17	mxAAA	13,172,887	0.240%
94	BACOMER	16	AAA (mex)	10,025,408	0.183%
94	BINBUR	16-6	mxAAA	10,013,463	0.183%
	Certificado Bursatil			20,694,936	0.378%
90	CBPF	48	NO APLICA	20,694,936	0.378%
	Certificado Bursatil			1,320,224,568	24.086%
91	VWLEASE	18-2	mxAAA	131,159,391	2.393%
91	FUNO	18	AAA (mex)	95,344,977	1.739%
91	TLEVISA	14	mxAAA	90,356,011	1.648%
91	LALA	18-2	AA (mex)	75,077,324	1.370%
91	ENCAPCB	18	mxAAA	73,385,420	1.339%
91	UNFINCB	17-3	mxAAA	65,437,936	1.194%
91	VWLEASE	17-2	mxAAA	65,333,223	1.192%
91	TOYOTA	17-4	mxAAA	57,063,503	1.041%
91	OSM	15-2	BB+	55,220,075	1.007%
91	DHIC	15	AA (mex)	53,403,890	0.974%
91	DAIMLER	18	mxAAA	50,175,918	0.915%
91	FSHOP	15	AA- (mex)	50,028,791	0.913%
91	NRF	17	mxAAA	45,124,021	0.823%
91	PCARFM	17	mxAAA	43,438,040	0.792%
91	GAP	15	A3	40,099,164	0.732%
91	ALSEA	15	A+ (mex)	38,842,767	0.709%
91	NM	18-2	mxAA+	37,369,178	0.682%
91	DAIMLER	17	mxAAA	34,811,329	0.635%
91	GAP	17-2	A3	31,131,022	0.568%
91	UNFINCB	16	mxAAA	26,873,902	0.490%
91	VWLEASE	17	A3	26,476,227	0.483%
91	VWLEASE	18	mxAAA	25,198,799	0.460%
91	SORIANA	15	AA+ (mex)	18,242,455	0.333%
91	NRF	18	mxAAA	17,305,735	0.316%
91	TOYOTA	17	mxAAA	12,067,219	0.220%
91	HOLCIM	15	mxAAA	10,429,439	0.190%
91	FUNO	17-2	AAA (mex)	10,076,680	0.184%
91	BBVALMX	18	AAA (mex)	8,962,711	0.164%
91	TOYOTA	15	mxAAA	8,145,553	0.149%
91	HERDEZ	17-2	mxAAA	8,025,420	0.146%
91	SCRECB	16	mxAAA	8,019,384	0.146%
91	VWLEASE	15	A3	6,799,293	0.124%
91	NAVISCBC	15	mxAAA	799,774	0.015%
	Cetes			828,205,918	15.110%
BI	CETES	190829	NO APLICA	250,503,578	4.570%
BI	CETES	190606	NO APLICA	196,324,580	3.582%
BI	CETES	190801	NO APLICA	193,891,860	3.537%
BI	CETES	200102	NO APLICA	187,485,900	3.420%
	Valores paraestatales Rendim.			443,686,856	8.095%
95	CFE	14	Baa1	181,782,816	3.316%
95	FEFA	17-4	mxAAA	85,280,012	1.556%
95	FEFA	17-2	mxAAA	80,611,494	1.471%
95	CFE	18	mxAAA	35,908,089	0.655%
95	FNCOT	18	AAA (mex)	20,110,651	0.367%
95	CFE	15	BBB+	19,972,704	0.364%
95	FEFA	17-7	mxAAA	15,043,669	0.274%
95	PEMEX	14	BBB-	4,977,421	0.091%
	Reportos			235,525,986	4.297%
S	UDIBONO	190613	NO APLICA	118,222,268	2.157%
LD	BONDES D	200402	NO APLICA	117,303,718	2.140%
	TOTAL CARTERA			5,481,297,306	100.000%
	ACTIVO NETO			5,481,315,462	
	VAR ESTABLECIDO \$			3,288,789	0.060%
	VAR OBSERVADO PROMEDIO \$			285,618	0.005%
	Cartera al:		14/Mzo/2019		

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