

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

CORTO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	BONDES D			1,569,988,063	29.090%
LD	BONDES D	190207	NO APLICA	640,025,888	11.859%
LD	BONDES D	190328	NO APLICA	632,920,245	11.727%
LD	BONDES D	181213	NO APLICA	297,041,930	5.504%
	Cedes			452,673,775	8.388%
F	BACOMER	18149	BBB+	130,021,463	2.409%
F	BSCTIA	18025	mxA-1+	121,347,403	2.248%
F	HSBCMX	18009	F1+(mex)	70,333,141	1.303%
F	BSCTIA	18040	mxA-1+	70,158,855	1.300%
F	BANSAN	17040	F1+(mex)	60,812,915	1.127%
	Cert. Bursatiles Bancarios			65,503,965	1.214%
94	VWBANK	14	A3	17,016,285	0.315%
94	SCOTIAB	15-2	mxAAA	15,232,760	0.282%
94	SCOTIAB	17	mxAAA	13,170,147	0.244%
94	BINBUR	16-6	mxAAA	10,070,262	0.187%
94	BACOMER	16	AAA(mex)	10,014,510	0.186%
	Certificado Bursatil			20,742,818	0.384%
90	CBPF	48	NO APLICA	20,742,818	0.384%
	Certificado Bursatil			1,387,472,071	25.708%
91	VWLEASE	18-2	mxAAA	130,692,550	2.422%
91	FUNO	18	AAA(mex)	95,070,559	1.762%
91	TLEVISA	14	mxAAA	89,899,062	1.666%
91	BNPPPF	15	mxAAA	82,312,076	1.525%
91	LALA	18-2	AA(mex)	75,393,575	1.397%
91	ENCAPCB	18	mxAAA	73,505,387	1.362%
91	UNFINCB	17-3	mxAAA	65,600,986	1.216%
91	VWLEASE	17-2	mxAAA	65,172,839	1.208%
91	TOYOTA	17-4	mxAAA	57,345,181	1.063%
91	DHIC	15	AA(mex)	53,289,207	0.987%
91	DAIMLER	18	mxAAA	50,083,719	0.928%
91	FSHOP	15	AA(mex)	50,057,956	0.928%
91	OSM	15-2	BB+	45,476,110	0.843%
91	NRF	17	mxAAA	45,031,514	0.834%
91	PCARFM	17	mxAAA	43,354,069	0.803%
91	GAP	15	A3	40,034,114	0.742%
91	ALSEA	15	AA-(mex)	38,915,569	0.721%
91	DAIMLER	17	mxAAA	34,776,804	0.644%
91	GAP	17-2	A3	31,104,163	0.576%
91	SORIANA	15	AA+(mex)	27,159,406	0.503%
91	UNFINCB	16	mxAAA	26,945,349	0.499%
91	VWLEASE	17	A3	26,429,550	0.490%
91	VWLEASE	18	mxAAA	25,150,177	0.466%
91	GASN	18-2	mxAA+	23,493,450	0.435%
91	NRF	18	mxAAA	17,401,581	0.322%
91	TOYOTA	17	mxAAA	12,046,591	0.223%
91	HOLCIM	15	mxAAA	10,406,289	0.193%
91	FUNO	17-2	AAA(mex)	10,023,079	0.186%
91	BBVALMX	18	AAA(mex)	8,944,996	0.166%
91	TOYOTA	15	mxAAA	8,128,726	0.151%
91	SCRECB	16	mxAAA	8,023,550	0.149%
91	HERDEZ	17-2	mxAA-	8,011,944	0.148%
91	VWLEASE	15	A3	6,784,819	0.126%
91	NAVISCB	15	mxAAA	1,407,124	0.026%
	Udibonos	UDIS		894,509,412	16.574%
S	UDIBONO	190613	NO APLICA	894,509,412	16.574%
	Valores paraestatales Rendim.			643,880,839	11.930%
95	CFE	14	Baa1	181,520,480	3.363%
95	PEMEX	13	BBB+	142,567,838	2.642%
95	FEFA	17-4	mxAAA	85,169,790	1.578%
95	FEFA	17-2	mxAAA	80,482,213	1.491%
95	FEFA	17	mxAAA	57,698,068	1.069%
95	CFE	18	mxAAA	36,210,681	0.671%
95	CFE	15	BBB+	20,110,893	0.373%
95	FNCOT	18	AAA(mex)	20,074,123	0.372%
95	FEFA	17-7	mxAAA	15,034,065	0.279%
95	PEMEX	14	BBB+	5,012,689	0.093%
	Reportos			362,168,256	6.711%
LD	BONDES D	200702	NO APLICA	181,084,128	3.355%
IS	BPA182	190704	NO APLICA	181,084,128	3.355%
	TOTAL CARTERA			5,396,939,198	100.000%
	ACTIVO NETO			5,445,727,958	
	VAR ESTABLECIDO \$			3,267,437	0.060%
	VAR OBSERVADO PROMEDIO \$			2,265,209	0.039%
	Cartera al:		18-oct-18		

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