

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	BONDES D			85,295,083	8.803%
LD	BONDESD	190411	NO APLICA	45,127,554	4.657%
LD	BONDESD	190627	NO APLICA	40,167,529	4.145%
	Bonos Gob. Fed. Tasa fija			194,996,765	20.125%
M	BONOS	270603	NO APLICA	53,286,113	5.499%
M	BONOS	200611	NO APLICA	30,663,125	3.165%
M	BONOS	471107	NO APLICA	26,287,832	2.713%
M	BONOS	310529	NO APLICA	16,958,241	1.750%
M	BONOS	220609	NO APLICA	14,579,505	1.505%
M	BONOS	361120	NO APLICA	12,093,173	1.248%
M	BONOS	421113	NO APLICA	10,835,437	1.118%
M	BONOS	381118	NO APLICA	10,642,380	1.098%
M	BONOS	341123	NO APLICA	9,925,385	1.024%
M	BONOS	210610	NO APLICA	9,725,573	1.004%
	Cert. Bursatiles Bancarios			22,487,336	2.321%
94	BACOMER	10U	AAA(mex)	6,832,130	0.705%
94	BINTER	16U	AAA(mex)	5,531,464	0.571%
94	BACOMER	10	A3	4,881,687	0.504%
94	SCOTIAB	15-2	mxAAA	3,535,686	0.365%
94	BINTER	17U	AAA(mex)	1,706,369	0.176%
	Cert.Burs.Fiduciario Rend. MSTRAC			8,635	0.001%
1C		ISHRS	Bajb	8,635	0.001%
	Cert.Burs.Ind.Carr.Seg. UDIS			39,974,431	4.126%
2U	CBIC004	310116	NO APLICA	31,581,425	3.259%
2U	CBIC009	331124	NO APLICA	8,393,006	0.866%
	Certificado Bursatil CBPF			13,982,386	1.443%
90		48	NO APLICA	13,982,386	1.443%
	Certificado Bursatil			266,224,362	27.476%
91	TELFIM	10	Baa3	38,341,626	3.957%
91	OPJ	15U	mxAAA+	24,750,579	2.554%
91	ALSEA	15	A+(mex)	15,098,606	1.558%
91	DHIC	15	AA(mex)	15,022,760	1.550%
91	MAYACB	12	Baa2	14,908,164	1.539%
91	CAMSCB	13U	AA+(mex)	14,904,652	1.538%
91	PROIN	10	mxAAA	14,694,292	1.517%
91	NRF	18	mxAAA	13,054,745	1.347%
91	AMX	10-2	A3	10,835,287	1.118%
91	FUNO	15	AAA(mex)	10,472,284	1.081%
91	DAIMLER	18-2	AAA	10,198,236	1.053%
91	RCO	12U	mxAAA	10,141,637	1.047%
91	VWLEASE	17-2	mxAAA	10,010,092	1.033%
91	ENCAPCB	18-2	mxAAA	9,958,682	1.028%
91	UNFINCB	17-4	mxAAA	9,709,834	1.002%
91	BIMBO	17	mxAAA+	9,700,447	1.001%
91	OMA	14	mxAAA	9,680,967	0.999%
91	FERROMX	11	mxAAA	5,252,497	0.542%
91	PCARFM	17	mxAAA	5,001,535	0.516%
91	UNFINCB	16-2	mxAAA	4,885,752	0.504%
91	TOYOTA	17-2	mxAAA	3,943,706	0.407%
91	HOLCIM	12-3	mxAAA	2,912,981	0.301%
91	UNFINCB	17-3	mxAAA	2,744,989	0.283%
	Eurobonos a Mediano Plazo MXP			45,041,773	4.649%
D8	GS	1-10	BBB+	27,161,331	2.803%
D8	JPM	1-07	A-	17,390,896	1.795%
D8	GECC	1-07	A	489,545	0.051%
	Notas Estruct. Int. a descuento REDC933			29,054,783	2.999%
D2		280610	BBB+	29,054,783	2.999%
	Udibonos UDIS			236,938,588	24.453%
S	UDIBONO	190613	NO APLICA	139,291,906	14.376%
S	UDIBONO	220609	NO APLICA	26,049,176	2.688%
S	UDIBONO	201210	NO APLICA	20,953,659	2.163%
S	UDIBONO	461108	NO APLICA	20,667,842	2.133%
S	UDIBONO	401115	NO APLICA	14,775,779	1.525%
S	UDIBONO	351122	NO APLICA	10,257,805	1.059%
S	UDIBONO	281130	NO APLICA	4,942,421	0.510%
	Valores paraestatales Rendim.			32,282,963	3.332%
95	CFE	14	Baa1	12,410,508	1.281%
95	FEFA	17-7	mxAAA	10,065,674	1.039%
95	FOVISCB	17-2U	A3	4,743,701	0.490%
95	TFOVIS	11-3U	A3	2,796,720	0.289%
95	PEMEX	09U	BBB+	1,217,523	0.126%
95	CFECB	09	Baa1	758,219	0.078%
95	CFECB	09U	Baa1	290,619	0.030%
	Reportos BONDESD			2,660,835	0.275%
LD		230105	NO APLICA	2,660,835	0.275%
	TOTAL CARTERA			968,947,938	100.000%
	ACTIVO NETO			968,729,932	
	VAR ESTABLECIDO \$			4,359,285	0.450%
	VAR OBSERVADO PROMEDIO \$			2,744,089	0.284%
	Cartera al:		13-sep-18		

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