

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	BONDES D			150,007,397	19.087%
LD	BONDESD	200130	NO APLICA	112,061,003	14.258%
LD	BONDESD	190411	NO APLICA	35,108,434	4.467%
LD	BONDESD	191205	NO APLICA	2,837,960	0.361%
	Bonos Gob. Fed. Tasa fija			105,565,344	13.432%
M	BONOS	310529	NO APLICA	16,992,372	2.162%
M	BONOS	220609	NO APLICA	14,421,093	1.835%
M	BONOS	421113	NO APLICA	13,930,395	1.772%
M	BONOS	200611	NO APLICA	13,397,893	1.705%
M	BONOS	361120	NO APLICA	10,956,952	1.394%
M	BONOS	210610	NO APLICA	9,725,540	1.237%
M	BONOS	381118	NO APLICA	9,516,966	1.211%
M	BONOS	341123	NO APLICA	7,204,210	0.917%
M	BONOS	471107	NO APLICA	5,771,851	0.734%
M	BONOS	270603	NO APLICA	3,648,073	0.464%
	Cert. Bursatiles Bancarios			20,937,646	2.664%
94	BACOMER	10U	AAA(mex)	6,927,508	0.881%
94	BINTER	16U	AAA(mex)	5,556,294	0.707%
94	BACOMER	10	A3	4,932,270	0.628%
94	SCOTIAB	15-2	mxAAA	3,521,575	0.448%
	Cert.Burs.Fiduciario Rend.			8,590	0.001%
1C	M5TRAC	ISHRS	Bajb	8,590	0.001%
	Cert.Burs.Ind.Carr.Seg. UDIS			38,091,523	4.847%
2U	CBIC004	310116	NO APLICA	30,192,568	3.842%
2U	CBIC009	331124	NO APLICA	7,898,954	1.005%
	Certificado Bursatil			13,951,796	1.775%
90	CBPF	48	NO APLICA	13,951,796	1.775%
	Certificado Bursatil			261,678,973	33.296%
91	TELFIM	10	Baa3	38,731,352	4.928%
91	OPI	15U	mxAA+	23,343,555	2.970%
91	ALSEA	15	AA-(mex)	15,125,998	1.925%
91	DHIC	15	AA(mex)	15,023,932	1.912%
91	CAMSCB	13U	AA+(mex)	14,796,002	1.883%
91	MAYACB	12	Baa2	14,460,955	1.840%
91	PROIN	10	mxAAA	14,286,904	1.818%
91	NRF	18	mxAAA	13,048,648	1.660%
91	AMX	10-2	A3	10,969,867	1.396%
91	FUNO	15	AAA(mex)	10,142,895	1.291%
91	VWLEASE	17-2	mxAAA	10,009,385	1.274%
91	RCO	12U	mxAAA	9,980,466	1.270%
91	ENCAPCB	18-2	mxAAA	9,864,922	1.255%
91	OMA	14	mxAAA	9,705,779	1.235%
91	DAMLER	18-2	AAA	9,694,753	1.221%
91	UNFINCB	17-4	mxAAA	9,513,511	1.210%
91	BIMBO	17	mxAA+	8,839,012	1.125%
91	FERROMX	11	mxAAA	5,041,422	0.641%
91	PCARFM	17	mxAAA	5,001,866	0.636%
91	UNFINCB	16-2	mxAAA	4,786,543	0.609%
91	TOYOTA	17-2	mxAAA	3,707,554	0.472%
91	HOLCIM	12-3	mxAAA	2,965,014	0.377%
91	UNFINCB	17-3	mxAAA	2,738,639	0.348%
	Deuda Est. Ent. Fian.y/o Subs.			9,893,160	1.259%
99	BACOMER	3-18	NO APLICA	9,893,160	1.259%
	Eurobonos a Mediano Plazo MXP			44,603,578	5.675%
D8	GS	1-10	BBB+	27,406,073	3.487%
D8	JPM	1-07	A-	16,712,527	2.126%
D8	GECC	1-07	BBB+	484,978	0.062%
	Notas Estruc. Int. a descuento			28,479,923	3.624%
D2	REDC933	280610	BBB+	28,479,923	3.624%
	Udibonos UDIS			79,249,233	10.084%
S	UDIBONO	190613	NO APLICA	18,413,733	2.343%
S	UDIBONO	220609	NO APLICA	16,015,058	2.038%
S	UDIBONO	351122	NO APLICA	14,364,641	1.828%
S	UDIBONO	401115	NO APLICA	12,879,809	1.639%
S	UDIBONO	201210	NO APLICA	11,064,452	1.408%
S	UDIBONO	461108	NO APLICA	6,511,539	0.829%
	Valores paraestatales Rendim.			31,751,513	4.040%
95	CFE	14	Baa1	12,402,778	1.578%
95	FEFA	17-7	mxAAA	10,065,042	1.281%
95	FOVISCB	17-2U	A3	4,508,740	0.574%
95	TFOVIS	11-3U	A3	2,484,637	0.316%
95	PEMEX	09U	BBB+	1,224,152	0.156%
95	CFECB	09	Baa1	771,885	0.098%
95	CFECB	09U	Baa1	294,278	0.037%
	Reportos			1,707,794	0.217%
LD	BONDESD	230831	NO APLICA	1,707,794	0.217%
	TOTAL CARTERA			785,926,468	100.000%
	ACTIVO NETO			785,478,027	
	VAR ESTABLECIDO \$			3,534,651	0.450%
	VAR OBSERVADO PROMEDIO \$			2,056,356	0.262%
	Cartera al:	6/Dic/2018			

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