

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Cedes</b>			<b>35,130,924</b>	<b>4.734%</b>
F	BACOMER	18149	BBB+	20,099,036	2.708%
F	BSCTIA	18025	mxA-1+	15,031,888	2.026%
	<b>Cert. Bursatiles Bancarios</b>			<b>71,629,901</b>	<b>9.652%</b>
94	BINBUR	16	mxAAA	30,183,643	4.067%
94	VWBANK	14	A3	21,084,932	2.841%
94	SCOTIAB	15	mxAAA	10,054,134	1.355%
94	SCOTIAB	17-4	mxAAA	5,049,108	0.680%
94	SCOTIAB	15-2	mxAAA	2,525,490	0.340%
94	HSBC	17	Baa1	1,406,141	0.189%
94	SCOTIAB	17	mxAAA	1,326,453	0.179%
	<b>Certificado Bursatil</b>			<b>384,584,603</b>	<b>51.822%</b>
91	VWLEASE	14-2	A3	38,976,857	5.252%
91	INCARSO	17	AA+(mex)	35,125,629	4.733%
91	DAIMLER	17	mxAAA	25,194,256	3.395%
91	FUNO	17-2	AAA(mex)	24,174,822	3.257%
91	GAP	15	A3	20,759,696	2.797%
91	LALA	18-2	AA(mex)	15,095,245	2.034%
91	BNPPPF	15	mxAAA	15,055,541	2.029%
91	SORIANA	15	AA+(mex)	15,053,075	2.028%
91	TLEVISA	14	mxAAA	14,932,504	2.012%
91	FSHOP	15	AA(mex)	12,076,906	1.627%
91	DAIMLER	18	mxAAA	11,971,229	1.613%
91	TOYOTA	17-4	mxAAA	10,050,160	1.354%
91	TLEVISA	10	Baa1	10,024,088	1.351%
91	VWLEASE	17-2	mxAAA	10,010,092	1.349%
91	OSM	15-2	BB+	10,008,525	1.349%
91	TLEVISA	15	mxAAA	9,899,616	1.334%
91	VWLEASE	15	A3	9,300,133	1.253%
91	HOLCIM	15	mxAAA	9,029,074	1.217%
91	DHIC	15	AA(mex)	9,013,656	1.215%
91	ENCAPCB	18	mxAAA	8,179,667	1.102%
91	NRF	18	mxAAA	7,029,478	0.947%
91	UNFINCB	16	mxAAA	5,046,652	0.680%
91	UNFINCB	17-3	mxAAA	5,040,747	0.679%
91	ALSEA	15	A+(mex)	5,032,869	0.678%
91	NRF	17	mxAAA	5,028,215	0.678%
91	VWLEASE	18	mxAAA	5,026,352	0.677%
91	PCARFM	17	mxAAA	5,009,450	0.675%
91	GAP	17-2	A3	5,008,668	0.675%
91	LALA	18-3	AA(mex)	4,894,160	0.659%
91	PCARFM	15	mxAAA	4,808,111	0.648%
91	SCRECB	16	mxAAA	4,008,457	0.540%
91	TOYOTA	14	mxAAA	3,012,306	0.406%
91	PAQPCB	16	AAA(mex)	2,703,995	0.364%
91	VWLEASE	17	A3	2,656,496	0.358%
91	HERDEZ	17-2	mxAA-	2,013,384	0.271%
91	TOYOTA	17	mxAAA	2,004,352	0.270%
91	BBVALMX	18	AAA(mex)	1,339,575	0.181%
91	NAVISCB	15	mxAAA	950,356	0.128%
91	BBVALMX	16	AAA(mex)	40,210	0.005%
	<b>Udibonos</b>	<b>UDIS</b>		<b>106,852,773</b>	<b>14.398%</b>
S	UDIBONO	190613	NO APLICA	106,852,773	14.398%
	<b>Valores paraestatales Rendim.</b>			<b>109,877,406</b>	<b>14.806%</b>
95	CFE	14	Baa1	29,024,575	3.911%
95	PEMEX	15	NO APLICA	28,507,660	3.841%
95	PEMEX	13	BBB+	13,994,989	1.886%
95	FEFA	17-7	mxAAA	8,052,539	1.085%
95	FNCOT	18	AAA(mex)	8,016,761	1.080%
95	FEFA	17-4	mxAAA	5,034,529	0.678%
95	CFE	18	mxAAA	5,021,100	0.677%
95	FEFA	17	mxAAA	5,009,868	0.675%
95	PEMEX	14	BBB+	5,004,519	0.674%
95	FEFA	16-3	mxAAA	2,210,866	0.298%
	<b>Reportos</b>			<b>34,053,753</b>	<b>4.589%</b>
LD	BONDESD	230105	NO APLICA	34,053,753	4.589%
	<b>TOTAL CARTERA</b>			<b>742,129,359</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>741,724,936</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>2,818,555</b>	<b>0.380%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>205,510</b>	<b>0.028%</b>
	<b>Cartera al:</b>		<b>13-sep-18</b>		

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