

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Bonos Gov. Fed. Tasa fija</b>			<b>78,107,940</b>	<b>8.192%</b>
M	BONOS	220609	NO APLICA	49,204,904	5.161%
M	BONOS	231207	NO APLICA	28,903,036	3.031%
	<b>Cedes</b>			<b>20,061,250</b>	<b>2.104%</b>
F	BACOMER	18149	BBB+	20,061,250	2.104%
	<b>Cert. Bursatiles Bancarios</b>			<b>72,125,463</b>	<b>7.665%</b>
94	BANORTE	18	mxAAA	27,218,316	2.855%
94	SCOTIAB	13-2	mxAAA	14,556,678	1.527%
94	BACMEXT	12-2	A3	13,117,538	1.376%
94	BSANT	11-3	A3	5,053,976	0.530%
94	SCOTIAB	17-4	mxAAA	5,028,602	0.527%
94	SCOTIAB	15-2	mxAAA	2,513,092	0.264%
94	NAFIN	12	mxAAA	1,917,737	0.201%
94	HSBC	17	Baa1	1,400,971	0.147%
94	SCOTIAB	17	mxAAA	1,318,553	0.138%
	<b>Certificado Bursatili</b>			<b>572,431,632</b>	<b>60.038%</b>
91	INCARSO	17	AA+ (mex)	35,285,753	3.701%
91	NRF	17	mxAAA	30,118,767	3.159%
91	TLEVISIA	15	mxAAA	29,761,016	3.121%
91	GAP	15	A3	25,292,888	2.653%
91	FUNO	17-2	AAA (mex)	24,212,575	2.539%
91	AC	11-2	mxAAA	19,574,858	2.053%
91	TOYOTA	17-3	mxAAA	15,694,765	1.646%
91	KOF	13	A2	15,135,091	1.587%
91	GAP	17	mxAAA	15,134,304	1.587%
91	CETEMEM	17-2	mxAAA	15,101,365	1.584%
91	GAP	17-2	A3	15,097,626	1.583%
91	LALA	18-2	AA (mex)	15,091,459	1.583%
91	TLEVISIA	14	mxAAA	14,961,012	1.569%
91	LIVEPOL	12-2	mxAAA	13,615,227	1.428%
91	SORIANA	15	AA+ (mex)	13,517,122	1.418%
91	KOF	11-2	mxAAA	12,512,478	1.312%
91	FERROMX	14	mxAAA	12,219,169	1.282%
91	AMX	10-2	A3	12,073,860	1.266%
91	FSHOP	15	AA- (mex)	12,024,269	1.261%
91	DAIMLER	18	mxAAA	11,948,130	1.253%
91	DAIMLER	18-2	AAA	10,270,935	1.077%
91	CETEMEM	19-2	mxAAA	10,089,098	1.058%
91	VWLEASE	17-2	mxAAA	10,067,981	1.056%
91	VWLEASE	18-2	mxAAA	10,032,411	1.052%
91	TOYOTA	17-4	mxAAA	10,029,968	1.052%
91	OSM	15-2	BB+	10,005,254	1.049%
91	TOYOTA	17-2	mxAAA	9,815,371	1.029%
91	TLEVISIA	10	Baa1	9,804,985	1.028%
91	VWLEASE	15	A3	9,285,684	0.974%
91	DHIC	15	AA (mex)	9,062,706	0.951%
91	HOLCIM	15	mxAAA	9,014,632	0.945%
91	ENCAPCB	18	mxAAA	8,187,655	0.859%
91	AC	13-2	mxAAA	7,875,368	0.826%
91	NRF	18	mxAAA	7,010,978	0.735%
91	FUNO	18	AAA (mex)	6,823,663	0.716%
91	ARCA	10	mxAAA	6,360,307	0.667%
91	BBVALMX	18	AAA (mex)	5,402,087	0.567%
91	ALSEA	15	A+ (mex)	5,049,754	0.530%
91	UNFINCB	16	mxAAA	5,044,550	0.529%
91	UNFINCB	17-3	mxAAA	5,040,060	0.529%
91	PCARFM	17	mxAAA	5,033,697	0.528%
91	DAIMLER	18-4	mxAAA	5,031,109	0.528%
91	DAIMLER	18-3	mxAAA	5,012,476	0.526%
91	VWLEASE	18	mxAAA	5,010,322	0.526%
91	LALA	18-3	AA (mex)	4,884,025	0.512%
91	SCRECB	16	mxAAA	4,009,543	0.421%
91	KIMBER	09-4	A	3,156,506	0.331%
91	TOYOTA	14	mxAAA	3,005,369	0.315%
91	VWLEASE	17	A3	2,651,905	0.278%
91	PAQPCB	16	AAA (mex)	2,430,929	0.255%
91	PCARFM	15	mxAAA	2,416,037	0.253%
91	HERDEZ	17-2	mxAAA	2,008,867	0.211%
91	TOYOTA	17	mxAAA	1,999,255	0.210%
91	LIVEPOL	10	mxAAA	1,726,866	0.181%
91	KIMBER	13	mxAAA	1,409,526	0.148%
	<b>Deuda Est. Ent. Fian.y/o Subs.</b>			<b>10,671,399</b>	<b>1.119%</b>
99	BACOMER	3-18	NO APLICA	10,671,399	1.119%
	<b>Valores paraestatales Rendim.</b>			<b>91,242,048</b>	<b>9.570%</b>
95	CFE	14	Baa1	29,121,124	3.054%
95	FEFA	18-4	mxAAA	16,028,796	1.681%
95	FEFA	18V	mxAAA	15,004,833	1.574%
95	FNCOT	18	AAA (mex)	8,053,695	0.845%
95	FEFA	17-7	mxAAA	8,032,840	0.843%
95	FEFA	17-4	mxAAA	5,022,273	0.527%
95	CFE	18	mxAAA	4,993,890	0.524%
95	PEMEX	14	BBB-	4,984,596	0.523%
	<b>Reportos</b>			<b>108,805,772</b>	<b>11.412%</b>
LD	BONDESD	240229	NO APLICA	108,805,772	11.412%
	<b>TOTAL CARTERA</b>			<b>953,445,504</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>940,994,897</b>	<b>0.380%</b>
	<b>VAR ESTABLECIDO \$</b>			<b>5,575,781</b>	<b>0.380%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>696,036</b>	<b>0.076%</b>
	<b>Cartera al:</b>	<b>16-abr-19</b>			

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