

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cert. Bursatiles Bancarios			2,224,723	0.085%
94	BINTER	16U	A+(mex)	2,224,723	0.085%
	Cert.Burs.Ind.Carr.Seg. UDIS			11,051,471	0.423%
2U	CBIC006	321125	NO APLICA	11,051,471	0.423%
	Certificado Bursatil			11,952,672	0.457%
90	PAMMCB	14U	mxAAA	11,952,672	0.457%
	Certificado Bursatil			48,922,453	1.871%
91	SOFINBU	15	mxAAA	22,550,412	0.863%
91	TENIXCB	14U	AA+(mex)	12,193,666	0.466%
91	DOIXCB	15U	mxAA+	10,610,144	0.406%
91	RCO	12U	mxAAA	3,568,231	0.136%
	Udibonos UDIS			2,368,321,892	90.587%
S	UDIBONO	220609	NO APLICA	1,524,391,767	58.307%
S	UDIBONO	190613	NO APLICA	843,930,125	32.280%
	Valores paraestatales Rendim.			160,613,734	6.143%
95	CFE	14	Baa1	60,730,188	2.323%
95	PEMEX	10U	BBB+	56,460,204	2.160%
95	FOVISCB	18U	Aaa.mx	19,689,536	0.753%
95	PEMEX	09U	BBB+	14,028,534	0.537%
95	CDVITOT	14U	A3	5,825,033	0.223%
95	CEDEVIS	06-2U	A3	3,233,482	0.124%
95	CFECB	09U	Baa1	646,757	0.025%
	Reportos			11,316,134	0.433%
IS	BPA182	181011	NO APLICA	11,316,134	0.433%
	TOTAL CARTERA			2,614,403,078	100.000%
	ACTIVO NETO			2,605,343,097	
	VAR ESTABLECIDO \$			46,635,641	1.790%
	VAR OBSERVADO PROMEDIO \$			7,595,827	0.292%
	Cartera al:		12-jul-18		

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