

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

CORTO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
BI	CETES	200213	NO APLICA	676,319	10.150%
BI	CETES	200227	NO APLICA	645,534	9.688%
BI	CETES	200813	NO APLICA	476,086	7.145%
BI	CETES	200423	NO APLICA	467,012	7.009%
BI	CETES	200618	NO APLICA	452,829	6.796%
BI	CETES	200402	NO APLICA	406,721	6.104%
BI	CETES	200604	NO APLICA	378,288	5.677%
BI	CETES	200130	NO APLICA	125,961	1.890%
LD	BONDES	191226	NO APLICA	281,559	4.226%
90	CBPF	48	NO APLICA	20,644	0.310%
				3,930,953	58.995%
VALORES PRIVADOS					
91	VWLEASE	18-2	mxAAA	130,369	1.957%
91	DAIMLER	19-3	AAA (mex)	110,469	1.658%
91	OSM	15-2	mxAA-	80,453	1.207%
91	DAIMLER	18	AAA (mex)	80,341	1.206%
91	NM	18-2	mxAA+	67,131	1.007%
91	VWLEASE	17-2	Aaa.mx	65,434	0.982%
91	FUNO	17-2	HR AAA	61,537	0.924%
91	TOYOTA	17-4	AAA (mex)	57,102	0.857%
91	DHIC	15	AA (mex)	53,448	0.802%
91	LALA	18-3	HR AA	50,375	0.756%
91	FSHOP	15	AA- (mex)	50,142	0.753%
91	NRF	17	mxAAA	45,149	0.678%
91	PCARFM	17	mxAAA	43,468	0.652%
91	CETELEM	17-2	mxAAA	40,257	0.604%
91	GAP	15	mxAAA	39,841	0.598%
91	DAIMLER	18-3	mxAAA	30,075	0.451%
91	UNFINCB	17-3	mxAAA	29,111	0.437%
91	UNFINCB	16	HR AAA	26,768	0.402%
91	VWLEASE	17	mxAAA	26,511	0.398%
91	VWLEASE	18	mxAAA	25,037	0.376%
91	TELFIM	10	Baa3	20,238	0.304%
91	GAP	17	mxAAA	19,652	0.295%
91	SORIANA	15	HR AA	18,216	0.273%
91	NRF	18	A3	17,318	0.260%
91	TOYOTA	17	mxAAA	12,072	0.181%
91	HOLCIM	15	AAA (mex)	10,363	0.156%
91	BBVALMX	18	AAA (mex)	8,908	0.134%
91	TOYOTA	15	mxAAA	8,329	0.125%
91	HERDEZ	17-2	mxAA	8,069	0.121%
91	HERDEZ	18	mxAA	4,032	0.061%
94	BACOMER	10U	Aaa.mx	54,361	0.816%
94	SCOTIAB	17	mxAAA	42,801	0.642%
94	BANORTE	19	HR AAA	20,144	0.302%
94	SCOTIAB	15-2	mxAAA	15,130	0.227%
94	BINBUR	16-6	mxAAA	10,011	0.150%
94	SCOTIAB	17-3	AAA (mex)	6,557	0.098%
95	CFE	14	Aa1.mx	181,877	2.730%
95	FEFA	17-7	AAA (mex)	97,979	1.470%
95	FEFA	17-4	mxAAA	85,376	1.281%
95	FEFA	17-2	HR AAA	80,588	1.209%
95	CFE	18	mxAAA	35,778	0.537%
95	FNCOT	18	HR AAA	20,129	0.302%
95	CFE	15	Baa1	19,984	0.300%
95	PEMEX	14	Aa3.mx	4,972	0.075%
F	BANSAN	19004	MX-1	135,316	2.031%
F	BSCTIA	19016	mxA-1+	100,424	1.507%
F	BANSAN	19003	F1+ (mex)	100,222	1.504%
F	BSCTIA	19007	F1+ (mex)	90,250	1.354%
				2,342,114	35.150%
Reportos					
LD	BONDES	221110	NO APLICA	226,434	3.398%
IQ	BPAG91	211223	NO APLICA	163,697	2.457%
				390,131	5.855%
TOTAL CARTERA				6,663,198	100.000%
ACTIVO NETO				6,380,308	
VAR ESTABLECIDO \$				3,828	0.060%
VAR OBSERVADO PROMEDIO \$				1,007	0.016%
Cartera al:			30-ago-19		

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