

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
BI	CETES	200213	NO APLICA	9,662	1.038%
BI	CETES	200227	NO APLICA	9,635	1.035%
BI	CETES	200813	NO APLICA	9,335	1.003%
LD	BONDESD	200130	NO APLICA	33,290	3.576%
M	BONOS	241205	NO APLICA	39,477	4.241%
M	BONOS	231207	NO APLICA	39,243	4.216%
M	BONOS	220609	NO APLICA	39,220	4.213%
M	BONOS	211209	NO APLICA	30,686	3.296%
M	BONOS	240905	NO APLICA	27,161	2.918%
M	BONOS	421113	NO APLICA	19,452	2.090%
M	BONOS	310529	NO APLICA	16,661	1.790%
M	BONOS	471107	NO APLICA	12,341	1.326%
M	BONOS	361120	NO APLICA	11,531	1.239%
M	BONOS	381118	NO APLICA	11,332	1.217%
M	BONOS	341123	NO APLICA	9,600	1.031%
M	BONOS	290531	NO APLICA	9,019	0.969%
M	BONOS	270603	NO APLICA	6,301	0.677%
S	UDIBONO	401115	NO APLICA	27,585	2.963%
S	UDIBONO	351122	NO APLICA	17,727	1.904%
S	UDIBONO	281130	NO APLICA	16,637	1.787%
S	UDIBONO	220609	NO APLICA	16,180	1.738%
S	UDIBONO	461108	NO APLICA	15,434	1.658%
S	UDIBONO	251204	NO APLICA	15,299	1.643%
S	UDIBONO	501103	NO APLICA	2,054	0.221%
90	CBPF	48	NO APLICA	13,935	1.497%
				458,797	49.285%
Certificado Bursatil					
91	TELFIM	10	Baa3	37,841	4.065%
91	AC	11-2	AAA (mex)	15,434	1.658%
91	DHIC	15	AA (mex)	15,096	1.622%
91	MAYACB	12	Aa2,mx	14,718	1.581%
91	PROIN	10	mxAAA	14,693	1.578%
91	NRF	18	A3	13,014	1.398%
91	FUNO	15	AAA (mex)	11,119	1.194%
91	AMX	10-2	mxAAA	10,840	1.165%
91	TOYOTA	17-3	mxAAA	10,376	1.115%
91	FUNO	17	HR AAA	10,366	1.114%
91	BIMBO	17	AA+ (mex)	10,260	1.102%
91	ALSEA	15-2	HR A+	10,070	1.082%
91	FUNO	17-2	HR AAA	9,079	0.975%
91	DAMILLER	19-3	AAA (mex)	8,038	0.971%
91	CETELEM	19	mxAAA	8,049	0.865%
91	OSM	15	BB+	6,862	0.737%
91	NM	18	mxAA+	6,382	0.686%
91	FERROMX	11	mxAAA	5,289	0.568%
91	PCARFM	17	mxAAA	5,023	0.540%
91	UNFINCB	17-4	mxAAA	4,979	0.535%
91	OPI	15U	mxAA+	4,821	0.518%
91	UNFINCB	16-2	mxAAA	4,798	0.515%
91	ENCAPCB	18-2	BBB	4,688	0.504%
91	TOYOTA	17-2	mxAAA	4,123	0.443%
91	VWLEASE	17-2	Aaa,mx	3,020	0.324%
91	LIVEPOL	17	AAA (mex)	2,967	0.319%
91	UNFINCB	17-3	mxAAA	2,733	0.294%
91	FUNO	13-2	AAA (mex)	1,790	0.192%
91	RCO	12U	mxAAA	1,211	0.130%
91	RCO	12	mxAAA	99	0.011%
94	SCOTIAB	13-2	AAA (mex)	19,984	2.147%
94	BSMX	19-2	Aaa,mx	11,036	1.186%
94	BINBUR	14-7	mxAAA	10,081	1.083%
94	BACMEXT	13	A3	9,518	1.022%
94	BINTER	16U	HR AAA	6,176	0.663%
94	BACOMER	10	Aaa,mx	5,015	0.539%
95	CFE	14	Aa1,mx	12,453	1.338%
95	FEFA	17-7	AAA (mex)	10,049	1.080%
95	FOVISCB	17-2U	Aaa,mx	4,497	0.483%
95	TFOVIS	11-3U	A3	1,499	0.161%
95	PEMEX	09U	BBB+	1,316	0.141%
99	BACOMER	3-18	NO APLICA	11,073	1.189%
2U	CBIC009	331124	NO APLICA	9,129	0.981%
D2	REDC933	280610	BBB+	30,828	3.312%
D8	GS	1-10	A	28,300	3.040%
D8	JPM	1-07	A2	18,429	1.980%
D8	GECC	1-07	BBB+	523	0.056%
				448,684	48.199%
Reportos					
LD	BONDESD	210915	NO APLICA	23,423	2.516%
				23,423	2.516%
TOTAL CARTERA				930,904	100.000%
ACTIVO NETO				913,883	
VAR ESTABLECIDO \$				4,112	0.450%
VAR OBSERVADO PROMEDIO \$				2,776	0.306%
Cartera al:				30-ago-19	

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