

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
M	BONOS	220609	NO APLICA	40,226	3.543%
M	BONOS	231207	NO APLICA	28,234	2.487%
M	BONOS	290531	NO APLICA	11,273	0.993%
M	BONOS	241205	NO APLICA	2,322	0.205%
				82,055	7.227%
VALORES PRIVADOS					
91	INCARSO	17	AA+ (mex)	35,256	3.105%
91	DAIMLER	19-3	AAA (mex)	30,128	2.654%
91	NRF	17	mxAAA	30,099	2.651%
91	DAIMLER	19	AAA (mex)	29,167	2.569%
91	GAP	15	mxAAA	25,273	2.226%
91	CETELM	17-2	mxAAA	25,160	2.216%
91	FUNO	17-2	HR AAA	24,211	2.132%
91	VWLEASE	18-2	mxAAA	21,060	1.855%
91	AC	11-2	AAA (mex)	20,578	1.812%
91	TOYOTA	17-3	mxAAA	16,602	1.462%
91	DAIMLER	18-2	AAA	15,748	1.387%
91	KOF	13	A2	15,696	1.382%
91	GAP	17	mxAAA	15,116	1.331%
91	GAP	17-2	A3	15,088	1.329%
91	LALA	18-2	AA (mex)	15,063	1.328%
91	LIVEPOL	12-2	mxAAA	14,394	1.268%
91	SORIANA	15	HR AA	13,483	1.188%
91	FERROMX	14	mxAAA	13,191	1.162%
91	KOF	11-2	mxAAA	13,086	1.153%
91	FSHOP	15	AA- (mex)	12,034	1.060%
91	AMX	10-2	mxAAA	11,993	1.056%
91	DAIMLER	18	AAA (mex)	11,942	1.052%
91	DAIMLER	18-4	mxAAA	11,670	1.028%
91	CETELM	19-2	AAA (mex)	10,812	0.952%
91	TOYOTA	17-2	mxAAA	10,608	0.934%
91	TLEVISA	10	mxAAA	10,210	0.899%
91	VWLEASE	17-2	Aaa.mx	10,067	0.887%
91	CETELM	19	mxAAA	10,061	0.886%
91	TOYOTA	17-4	AAA (mex)	10,024	0.883%
91	OSM	15-2	mxAA-	10,012	0.882%
91	DHIC	15	AA (mex)	9,058	0.798%
91	HOLCIM	15	AAA (mex)	9,009	0.793%
91	AC	13-2	AAA (mex)	8,434	0.743%
91	ENCAPCB	18	AAA (mex)	8,160	0.719%
91	NRF	18	A3	7,007	0.617%
91	FUNO	18	HR AAA	6,822	0.601%
91	ARCA	10	AAA (mex)	6,389	0.563%
91	NM	18	mxAA+	6,362	0.562%
91	BBVALMX	18	AAA (mex)	5,356	0.476%
91	ALSEA	15-2	HR A+	5,035	0.443%
91	PCARFM	17	mxAAA	5,031	0.443%
91	UNFINCB	17-3	mxAAA	5,019	0.442%
91	UNFINCB	16	HR AAA	5,018	0.442%
91	DAIMLER	18-3	mxAAA	5,013	0.441%
91	VWLEASE	18	mxAAA	5,007	0.441%
91	LALA	18-3	HR AA	4,917	0.433%
91	OSM	15	BB+	4,902	0.432%
91	SCRECB	16	AAA (mex)	4,030	0.355%
91	KIMBER	09-4	mxAAA	3,263	0.287%
91	VWLEASE	17	mxAAA	2,651	0.234%
91	HERDEZ	17-2	mxAA	2,017	0.178%
91	TOYOTA	17	mxAAA	2,012	0.177%
91	LIVEPOL	10	AAA (mex)	1,721	0.152%
91	KIMBER	13	mxAAA	1,507	0.133%
94	BANORTE	18	HR AAA	34,274	3.019%
94	HSBC	19	Aaa.mx	24,705	2.176%
94	SCOTIAB	13-2	AAA (mex)	19,984	1.760%
94	BACMEXT	12-2	A3	13,566	1.195%
94	BANORTE	19	HR AAA	10,072	0.887%
94	BSANT	11-3	AAA (mex)	5,311	0.468%
94	SCOTIAB	17-4	AAA (mex)	5,024	0.443%
94	SCOTIAB	15-2	mxAAA	2,512	0.221%
94	NAFIN	12	AAA (mex)	1,972	0.174%
94	HSBC	17	Aaa.mx	1,412	0.124%
94	BANOB	13	Aaa.mx	1,358	0.120%
94	SCOTIAB	17	mxAAA	1,317	0.116%
94	BACMEXT	12-3	Aaa.mx	961	0.086%
95	CFE	14	As1.mx	49,211	4.334%
95	FEFA	18-4	AAA (mex)	16,025	1.411%
95	FEFA	19	HR AAA	15,063	1.327%
95	FEFA	18V	AAA (mex)	15,012	1.322%
95	FNCOT	18	HR AAA	8,052	0.709%
95	FEFA	17-7	AAA (mex)	8,039	0.708%
95	FEFA	17-4	mxAAA	5,022	0.442%
95	PEMEX	14	As3.mx	4,972	0.438%
95	CFE	18	mxAAA	4,969	0.438%
95	FNCOT	19	HR AAA	3,756	0.331%
99	BACOMER	3-18	NO APLICA	11,073	0.975%
F	BSCTIA	19007	F1+ (mex)	30,083	2.650%
F	HSBCMX	18010	MX-1	20,015	1.763%
				945,435	83.271%
LD	Reportos				
	BONDESOD	210915	NO APLICA	107,888	9.502%
				107,888	9.502%
	TOTAL CARTERA			1,135,378	100.000%
	ACTIVO NETO			1,142,056	
	VAR ESTABLECIDO \$			4,340	0.380%
	VAR OBSERVADO PROMEDIO \$			761	0.067%
	Cartera al:	30-ago-19			

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