

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

CORTO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cedes			426,732,950	6.517%
F	BANSAN	19004	F1+ (mex)	135,872,284	2.075%
F	BANSAN	19003	F1+ (mex)	100,638,593	1.537%
F	BSCTIA	19016	mxA-1+	100,184,101	1.530%
F	BSCTIA	19007	mxA-1+	90,037,972	1.375%
	Cert. Bursatiles Bancarios			149,065,736	2.276%
94	BACOMER	10U	AAA (mex)	54,474,734	0.832%
94	SCOTIAB	17	mxAAA	42,691,401	0.652%
94	BANORTE	19	mxAAA	20,108,582	0.307%
94	SCOTIAB	15-2	mxAAA	15,195,224	0.232%
94	BINBUR	16-6	mxAAA	10,052,624	0.154%
94	SCOTIAB	17-3	mxAAA	6,543,171	0.100%
	Certificado Bursatil			20,734,917	0.317%
90	CBPF	48	NO APLICA	20,734,917	0.317%
	Certificado Bursatil			1,270,186,728	19.398%
91	VWLEASE	18-2	mxAAA	130,938,631	2.000%
91	DAIMLER	19-3	mxAAA	110,272,348	1.684%
91	OSM	15-2	BB+	80,806,074	1.234%
91	DAIMLER	18	mxAAA	80,173,686	1.224%
91	NM	18-2	mxAAA+	67,421,486	1.030%
91	VWLEASE	17-2	mxAAA	65,259,877	0.997%
91	FUNO	17-2	AAA (mex)	61,440,559	0.938%
91	TOYOTA	17-4	mxAAA	57,352,268	0.876%
91	DHIC	15	AA (mex)	53,296,120	0.814%
91	LALA	18-3	AA (mex)	50,258,386	0.768%
91	FSHOP	15	AA- (mex)	50,001,585	0.764%
91	NRF	17	A3	45,040,838	0.688%
91	PCARFM	17	mxAAA	43,357,217	0.662%
91	CETELEM	17-2	mxAAA	40,151,147	0.613%
91	GAP	15	A3	40,009,127	0.611%
91	DAIMLER	18-3	mxAAA	30,204,373	0.461%
91	UNFINCB	17-3	mxAAA	29,260,731	0.447%
91	LIVEPOL	10	mxAAA	29,121,564	0.445%
91	UNFINCB	16	mxAAA	26,905,432	0.411%
91	VWLEASE	17	A3	26,445,111	0.404%
91	VWLEASE	18	mxAAA	25,147,384	0.384%
91	TELFIM	10	Baa3	20,380,126	0.311%
91	GAP	17	mxAAA	19,602,200	0.299%
91	SORIANA	15	AA+ (mex)	18,174,748	0.278%
91	NRF	18	A3	17,393,619	0.266%
91	TOYOTA	17	mxAAA	12,040,170	0.184%
91	HOLCIM	15	mxAAA	10,407,488	0.159%
91	BBVALMX	18	AAA (mex)	8,945,902	0.137%
91	TOYOTA	15	mxAAA	8,308,695	0.127%
91	HERDEZ	17-2	mxAA	8,048,378	0.123%
91	HERDEZ	18	mxAA	4,021,459	0.061%
	Cetes			4,106,336,474	62.710%
BI	CETES	200813	NO APLICA	750,042,960	11.454%
BI	CETES	200402	NO APLICA	725,369,044	11.078%
BI	CETES	200227	NO APLICA	648,102,323	9.898%
BI	CETES	200618	NO APLICA	568,496,940	8.682%
BI	CETES	200423	NO APLICA	564,602,506	8.622%
BI	CETES	200604	NO APLICA	560,314,681	8.557%
BI	CETES	200312	NO APLICA	289,408,020	4.420%
	Valores paraestatales Rendim.			525,823,642	8.030%
95	CFE	14	Baa1	181,445,982	2.771%
95	FEFA	17-7	mxAAA	97,741,339	1.493%
95	FEFA	17-4	mxAAA	85,167,931	1.301%
95	FEFA	17-2	mxAAA	80,374,848	1.227%
95	CFE	18	mxAAA	35,939,611	0.549%
95	FNCOT	18	AAA (mex)	20,078,491	0.307%
95	CFE	15	BBB	20,071,980	0.307%
95	PEMEX	14	BBB-	5,003,460	0.076%
	Reportos			49,244,512	0.752%
LD	BONDESD	210915	NO APLICA	24,622,264	0.376%
IQ	BPAG91	210826	NO APLICA	24,622,248	0.376%
	TOTAL CARTERA			6,548,124,957	100.000%
	ACTIVO NETO			6,547,136,459	
	VAR ESTABLECIDO \$			3,928,282	0.060%
	VAR OBSERVADO PROMEDIO \$			1,215,069	0.019%
	Cartera al:		19-sep-19		

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