

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

| T.VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
|---------|--------------------------------------|--------|------------------|-------------------|-----------------|
| | BONDES D | | | 5,996,898 | 28.663% |
| LD | BONDESD | 220714 | NO APLICA | 5,996,898 | 28.663% |
| | Certificado Bursatil | | | 10,062,132 | 48.093% |
| 91 | HOLCIM | 15 | mxAAA | 5,026,412 | 24.024% |
| 91 | VWLEASE | 17 | A3 | 5,008,885 | 23.941% |
| 91 | BBVALMX | 18 | AAA (mex) | 26,834 | 0.128% |
| | Cetes | | | 3,879,923 | 18.545% |
| BI | CETES | 200213 | NO APLICA | 3,879,923 | 18.545% |
| | Valores paraestatales Rendim. | | | 502,857 | 2.403% |
| 95 | FEFA | 18-4 | mxAAA | 502,857 | 2.403% |
| | Reportos | | | 480,418 | 2.296% |
| LD | BONDESD | 210915 | NO APLICA | 240,226 | 1.148% |
| IQ | BPAG91 | 210826 | NO APLICA | 240,191 | 1.148% |
| | TOTAL CARTERA | | | 20,922,227 | 100.000% |
| | ACTIVO NETO | | | 20,873,231 | |
| | VAR ESTABLECIDO \$ | | | 73,056 | 0.350% |
| | VAR OBSERVADO PROMEDIO \$ | | | 787 | 0.004% |
| | Cartera al: | | 19-sep-19 | | |

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