

**NAFINTR Fondo Estratégico Nafinsa, S. A. de C. V., Fondo de Inversión en Instrumentos de Deuda.
CARTERA DE VALORES AL 30 SEPTIEMBRE, 2019**

| Tipo Valor | Emisora | Serie | Calif. / Bursatilidad | Cant. Títulos | Valor Razonable | Participación Porcentual |
|--|----------|--------|-----------------------|---------------|------------------|--------------------------|
| TÍTULOS PARA NEGOCIAR | | | | | | |
| INVERSIÓN EN TÍTULOS DE DEUDA | | | | | | |
| PAPEL PRIVADO | | | | | | |
| 95 | CDVITOT | 11U | mxAAA | 22,476 | 4,569,310.41 | 0.36 |
| 95 | CDVITOT | 12U | mxAAA | 58,674 | 12,188,963.16 | 0.96 |
| 95 | CDVITOT | 12-2U | mxAAA | 47,058 | 10,415,168.37 | 0.82 |
| 95 | CDVITOT | 13U | mxAAA | 317,816 | 74,705,390.69 | 5.87 |
| 95 | CDVITOT | 14U | Aaa.mx | 169,971 | 38,981,349.88 | 3.06 |
| 95 | CDVITOT | 14-2U | AA+(mex) | 1,576 | 472,663.74 | 0.04 |
| 95 | CDVITOT | 15U | mxAAA | 58,249 | 15,648,613.48 | 1.23 |
| 95 | CEDEVIS | 07-3U | mxAAA | 70,051 | 6,488,123.20 | 0.51 |
| 95 | CEDEVIS | 10-5U | Aaa.mx | 35,810 | 3,023,549.35 | 0.24 |
| 95 | CEDEVIS | 11U | mxAAA | 113,701 | 18,667,580.61 | 1.47 |
| 95 | CEDEVIS | 11-2U | mxAAA | 144,109 | 23,680,177.50 | 1.86 |
| 95 | CEDEVIS | 12U | mxAAA | 424,258 | 100,057,589.23 | 7.87 |
| 95 | FOVISC B | 17U | AAA(mex) | 40,880 | 20,202,945.06 | 1.59 |
| 95 | FOVISC B | 18U | Aaa.mx | 6,886 | 3,814,113.63 | 0.30 |
| 95 | FOVISC B | 19U | Aaa.mx | 159,016 | 101,021,205.63 | 7.94 |
| 95 | TFOVIC B | 10-4U | mxAAA | 549,033 | 42,608,407.08 | 3.35 |
| 95 | TFOVIC B | 12-3U | mxAAA | 74,401 | 12,825,967.41 | 1.01 |
| 95 | TFOVIC B | 13U | mxAAA | 148,360 | 37,437,326.34 | 2.94 |
| 95 | TFOVIC B | 13-3U | mxAAA | 372,178 | 88,667,211.45 | 6.97 |
| 95 | TFOVIC B | 15U | mxAAA | 50,302 | 20,451,316.64 | 1.61 |
| 95 | TFOVIC B | 15-2U | mxAAA | 1,889 | 820,560.41 | 0.06 |
| 95 | TFOVIC B | 16U | AAA(mex) | 18,593 | 8,235,108.96 | 0.65 |
| 95 | TFOVIS | 11-3U | mxAAA | 1,798 | 117,610.42 | 0.01 |
| 95 | TFOVIS | 12-2U | mxAAA | 100,341 | 10,438,782.08 | 0.82 |
| 95 | TFOVIS | 12-4U | mxAAA | 187,791 | 36,809,140.01 | 2.89 |
| 95 | TFOVIS | 13-2U | mxAAA | 156,413 | 27,455,170.76 | 2.16 |
| 95 | TFOVIS | 14U | Aaa.mx | 421,990 | 137,177,904.26 | 10.78 |
| 95 | TFOVIS | 14-3U | mxAAA | 317,688 | 103,411,018.63 | 8.13 |
| TOTAL INVERSIÓN EN TÍTULOS DE DEUDA | | | | | 960,392,268.39 | 75.51 |
| TOTAL TÍTULOS PARA NEGOCIAR | | | | | 960,392,268.39 | 75.51 |
| OPERACIONES DE REPORTE | | | | | | |
| REPORTADO | | | | | | |
| IS | BPA182 | 251002 | mxAAA | 397,061 | 41,505,222.76 | 3.26 |
| LD | BONDES D | 210121 | mxAAA | 5 | 500.27 | 0.00 |
| LD | BONDES D | 220203 | mxAAA | 1,199,130 | 120,026,384.46 | 9.44 |
| LD | BONDES D | 230706 | mxAAA | 1,499,206 | 150,032,909.10 | 11.80 |
| TOTAL OPERACIONES DE REPORTE | | | | | 311,565,016.59 | 24.49 |
| TOTAL DE INVERSIÓN EN VALORES | | | | | 1,271,957,284.98 | 100.00 |

**CATEGORIZACIÓN
MEDIANO PLAZO**

CALIFICACIÓN
AAAf/S4

VaR Promedio
0.108%

Límite de VaR
1.200%

ACTIVOS NETOS
1,271,940,798.74

En el cálculo del VAR se utilizó el método paramétrico con un nivel de confianza del 95%, una muestra de un año de observaciones y un horizonte de tiempo de un día.