finaccess
fondos de inversión

Latin 2 SA de CV, Fondo de Inversión en Instrumentos de Deuda

Cartera de Valores al 31/diciembre/2018

AXESLP | **Mediano plazo** | **AAAf/S6 (mex)**

Tenencia	Emisora	Calificación o Bursatilidad	Instrum Tenencia	Divisa	Tasa Cupón	Tasa Mercado	Titulos	Valor Razonable	%
D	91_ACBE_17	AAA (mex)	CB Corporativo	MXP	9.75%	9.75%	150,000	13,689,828	0.9%
D	91_BBVALMX_18-2	AAA (mex)	CB Corporativo	MXP	9.74%	9.74%	200,000	19,893,937.20	1.3%
D	91_BIMBO_16	AA+ (mex)	CB Corporativo	MXP	9.92%	9.92%	50,000	4,486,947.60	0.3%
D	91_BIMBO_17	AA+ (mex)	CB Corporativo	MXP	10.01%	10.01%	100,000	9,140,952.40	0.6%
D	91_DAIMLER_18-4	mxAAA	CB Corporativo	MXP	9.30%	9.49%	160,000	16,192,594.08	1.0%
D	91_KOF_17	mxAAA	CB Corporativo	MXP	9.82%	9.82%	150,000	13,346,178.60	0.9%
D	91_LALA_18	AA (mex)	CB Corporativo	MXP	10.16%	10.16%	190,000	18,432,755.76	1.2%
D	91_LIVEPOL_17	AAA (mex)	CB Corporativo	MXP	9.82%	9.82%	29,072	2,674,675.92	0.2%
D	91_TOYOTA_17-2	mxAAA	CB Corporativo	MXP	9.97%	9.97%	100,000	9,783,233.90	0.6%
D	94_BACOMER_10U	mxA-1	CB Bancario	MXP	4.61%	4.61%	49,230	30,634,485.71	2.0%
D	94_COMPART_16-2	AA+ (mex)	CB Bancario	MXP	10.04%	10.04%	150,000	13,837,865.85	0.9%
D	95_CDVITOT_15U	mxAAA	CB Paraestatal	MXP	5.38%	5.38%	84,935	25,550,860.24	1.6%
D	95_CEDEVIS_09-3U	AAA (mex)	CB Paraestatal	MXP	6.73%	6.73%	5,485	546,529.11	0.0%
D	95_CEDEVIS_10-4U	AAA (mex)	CB Paraestatal	MXP	6.45%	6.45%	86,000	22,069,568.88	1.4%
D	95_CEDEVIS_11U	AAA (mex)	CB Paraestatal	MXP	5.64%	5.64%	103,417	21,868,949.43	1.4%
D	95_CEDEVIS_13U	AAA (mex)	CB Paraestatal	MXP	5.12%	5.12%	14,224	3,300,453.61	0.2%
D	95_CFE_14-2	Aa1.mx	CB Paraestatal	MXP	9.88%	9.88%	200,000	17,606,740.20	1.1%
D	95_CFE_15U	AAA (mex)	CB Paraestatal	MXP	5.08%	5.08%	33,637	20,002,401.05	1.3%
D	95_CFE_17	Aa1.mx	CB Paraestatal	MXP	9.90%	9.90%	236,000	22,177,146.09	1.4%
D	95_FEFA_15-5	Aa1.mx	CB Paraestatal	MXP	9.31%	9.31%	355,000	33,211,704.08	2.1%
D	95_PEMEX_14-2	Aa3.mx	CB Paraestatal	MXP	12.71%	12.71%	400,000	30,015,662.00	1.9%
D	95_TFOVICB_12-3U	Aa3.mx	CB Paraestatal	MXP	5.61%	5.61%	177,297	37,884,607.19	2.4%
D	95_TFOVICB_13U	Aa3.mx	CB Paraestatal	MXP	5.20%	5.20%	198,794	56,540,476.00	3.6%
D	95_TFOVIS_12-4U	mxAAA	CB Paraestatal	MXP	5.75%	5.75%	119,353	27,894,514.07	1.8%
D	95_TFOVIS_14-2U	mxAAA	CB Paraestatal	MXP	5.05%	5.05%	50,967	19,076,024.32	1.2%
D	CD_BACMEXT_17-2	AAA (mex)	Cert. Depósito	MXP	9.14%	9.14%	500,000	46,397,722.50	3.0%
D	IQ_BPAG91_210422	AAA (mex)	Bonos IPAB 91	MXP	8.41%	8.41%	1,300,000	131,674,496.20	8.5%
D	IS_BPA182_201022	AAA (mex)	Bonos IPAB 182	MXP	8.56%	8.56%	200,000	20,279,268.00	1.3%
D	IS_BPA182_210311	AAA (mex)	Bonos IPAB 182	MXP	8.41%	8.41%	700,000	71,907,411.10	4.6%
D	IS_BPA182_210909	AAA (mex)	Bonos IPAB 182	MXP	8.41%	8.41%	70,000	7,195,265.00	0.5%
D	IS_BPA182_220310	AAA (mex)	Bonos IPAB 182	MXP	8.41%	8.41%	500,000	51,432,715.50	3.3%
D	IS_BPA182_240307	AAA (mex)	Bonos IPAB 182	MXP	8.53%	8.53%	1,750,000	179,521,529.25	11.6%
D	IS_BPA182_240905	AAA (mex)	Bonos IPAB 182	MXP	8.48%	8.48%	1,500,000	154,249,099.50	9.9%
D	JE_AMX_1122	mxAAA	Tit.Cred.Ext.	MXP	9.49%	9.49%	1,060	9,604,220.38	0.6%
D	JI_CABEI_1-15	mxAAA	Org Multilat.	MXP	8.49%	8.49%	150,000	15,093,782.25	1.0%
D	JI_CABEI_1-16	mxAAA	Org Multilat.	MXP	8.56%	8.56%	226,500	22,797,096.80	1.5%
D	JI_CABEI_2-15	AAA (mex)	Org Multilat.	MXP	8.52%	8.52%	200,000	20,074,564.60	1.3%
D	M_BONOS_241205	AAA (mex)	Bonos M	MXP	8.59%	8.59%	1,200,000	128,469,452.40	8.3%
D	M_BONOS_270603	AAA (mex)	Bonos M	MXP	8.63%	8.63%	900,000	84,312,212.40	5.4%
D	S_UDIBONO_220609	AAA (mex)	Udibonos	MXP	4.30%	4.30%	17,219	9,950,587.63	0.6%
R	LD_BONDESD_200730	AAA (mex)	Reporto	MXP	8.22%	8.49%	1,102,642	110,411,286.93	7.1%
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Total						8.21%		1,553,229,802	100.0%

Activo Neto:	**1,552,183,279**	
VaR Autorizado (1 día) [1]	**20,178,383**	**1.300%**
Var Observado Promedio:	**3,712,515**	**0.239%**

Riesgo Crediticio	**AAAf Sobresaliente**	Calidad y diversificación de los activos del portafolio, fuerzas y debilidades de la administración y capacidad operativa.
Riesgo de Mercado	**s6 - Muy Alta**	Sensibilidad ante las condiciones cambiantes en los factores de mercado.

"El fondo no se encuentra en una estrategia temporal de inversión.

CARLOS H. RODRIGUEZ GIACINTI
DIRECTOR DE LAS SOCIEDADES

(1) Metodología para el cálculo del VaR: Simulación histórica con 500 escenarios y un nivel de confianza del 95%