

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## LARGO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
<b>VALORES GUBERNAMENTALES</b>					
BI	CETES	180705	NO APLICA	30,146	3.247%
BI	CETES	180927	NO APLICA	10,075	1.085%
M	BONOS	200611	NO APLICA	40,392	4.350%
M	BONOS	191211	NO APLICA	36,608	3.942%
M	BONOS	270603	NO APLICA	29,932	3.224%
M	BONOS	220609	NO APLICA	28,887	3.111%
M	BONOS	310529	NO APLICA	17,245	1.857%
M	BONOS	361120	NO APLICA	12,345	1.330%
M	BONOS	421113	NO APLICA	11,107	1.196%
M	BONOS	381118	NO APLICA	10,890	1.173%
M	BONOS	341123	NO APLICA	10,135	1.091%
M	BONOS	210610	NO APLICA	9,620	1.036%
M	BONOS	471107	NO APLICA	6,226	0.671%
M	BONOS	181213	NO APLICA	5,035	0.542%
S	UDIBONO	190613	NO APLICA	64,103	6.904%
S	UDIBONO	201210	NO APLICA	20,458	2.203%
S	UDIBONO	461108	NO APLICA	20,440	2.201%
S	UDIBONO	351122	NO APLICA	10,122	1.090%
S	UDIBONO	401115	NO APLICA	9,727	1.048%
S	UDIBONO	251204	NO APLICA	6,179	0.665%
S	UDIBONO	281130	NO APLICA	4,848	0.522%
90	CBPF	48	NO APLICA	13,949	1.502%
90	GDFCB	10-2	NO APLICA	1,205	0.130%
				<b>409,674</b>	<b>44.120%</b>
<b>VALORES PRIVADOS</b>					
91	TELFIM	10	mxAA+	39,362	4.239%
91	OPI	15U	mxAA+	24,049	2.590%
91	MAYACB	12	Baa3	16,162	1.741%
91	PROIN	10	mxAAA	15,662	1.687%
91	ALSEA	15	A+(mex)	15,143	1.631%
91	DHIC	15	AA(mex)	15,060	1.622%
91	CAMSCB	13U	AA+(mex)	14,578	1.570%
91	SOFINBU	15	mxAAA	13,503	1.454%
91	NRF	18	mxAAA	13,084	1.409%
91	AMX	10-2	mxAAA	11,133	1.199%
91	FUNO	15	AAA(mex)	10,887	1.172%
91	FERROMX	11	mxAAA	10,375	1.117%
91	RCO	12U	mxAAA	10,163	1.094%
91	DAIMLER	18-2	AAA	10,091	1.087%
91	VWLEASE	17-2	mxAAA	10,029	1.080%
91	ENCAPCB	18-2	mxAAA	9,950	1.072%
91	BIMBO	17	mxAA+	9,751	1.050%
91	UNFINCB	17-4	mxAAA	9,708	1.046%
91	OMA	14	mxAAA	9,556	1.029%
91	PCARFM	17	mxAAA	5,013	0.540%
91	UNFINCB	16-2	mxAAA	4,887	0.526%
91	TOYOTA	17-2	mxAAA	3,906	0.421%
91	HOLCIM	12-3	mxAAA	2,864	0.308%
94	BACOMER	10U	AAA(mex)	6,793	0.732%
94	BINTER	16U	A+(mex)	5,111	0.550%
94	BACOMER	10	AAA(mex)	5,006	0.539%
94	SCOTIAB	15-2	mxAAA	3,537	0.381%
94	BINTER	17U	A+(mex)	1,575	0.170%
95	CFE	14	Baa1	12,438	1.340%
95	FEFA	17-7	mxAAA	10,026	1.080%
95	PEMEX	11-3	A	9,557	1.029%
95	FOVISCB	17-2U	Aaa.mx	4,757	0.512%
95	TFOVIS	11-3U	A3	2,987	0.322%
95	PEMEX	09U	BBB+	1,187	0.128%
95	CFECB	09	Baa1	1,168	0.126%
95	CFECB	09U	Baa1	436	0.047%
1C	M5TRAC	ISHRS	Bajb	9	0.001%
2U	CBIC004	310116	NO APLICA	31,832	3.428%
2U	CBIC009	331124	NO APLICA	8,291	0.893%
D2	REDC933	280610	BBB+	28,884	3.111%
D8	GS	1-10	BBB+	26,992	2.907%
D8	JPM	1-07	A-	18,186	1.959%
D8	GECC	1-07	A	505	0.054%
				<b>464,193</b>	<b>49.991%</b>
<b>Reportos</b>					
IQ	BPAG91	221229	NO APLICA	54,687	5.889%
				<b>54,687</b>	<b>5.889%</b>
<b>TOTAL CARTERA</b>				<b>928,554</b>	<b>100.000%</b>
<b>ACTIVO NETO</b>				<b>941,269</b>	
<b>VAR ESTABLECIDO \$</b>				<b>4,236</b>	<b>0.450%</b>
<b>VAR OBSERVADO PROMEDIO \$</b>				<b>2,606</b>	<b>0.269%</b>
<b>Cartera al:</b>				<b>29-jun-18</b>	

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