

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
M	BONOS	220609	NO APLICA	68,380	6.835%
M	BONOS	200611	NO APLICA	41,088	4.107%
M	BONOS	191211	NO APLICA	36,718	3.670%
M	BONOS	421113	NO APLICA	21,079	2.107%
M	BONOS	310529	NO APLICA	17,296	1.729%
M	BONOS	180614	NO APLICA	15,024	1.502%
M	BONOS	361120	NO APLICA	12,340	1.233%
M	BONOS	381118	NO APLICA	10,851	1.085%
M	BONOS	341123	NO APLICA	10,139	1.013%
M	BONOS	210610	NO APLICA	9,747	0.974%
M	BONOS	471107	NO APLICA	5,145	0.514%
M	BONOS	181213	NO APLICA	5,118	0.512%
M	BONOS	270603	NO APLICA	2,016	0.201%
S	UDIBONO	190613	NO APLICA	65,926	6.590%
S	UDIBONO	201210	NO APLICA	20,452	2.044%
S	UDIBONO	461108	NO APLICA	20,102	2.009%
S	UDIBONO	251204	NO APLICA	16,402	1.639%
S	UDIBONO	351122	NO APLICA	10,091	1.009%
S	UDIBONO	401115	NO APLICA	9,610	0.961%
90	CBPF	48	NO APLICA	13,948	1.394%
90	GDFCB	10-2	NO APLICA	1,224	0.122%
				412,696	41.252%
VALORES PRIVADOS					
91	TELFIM	10	mxAA+	38,389	3.837%
91	DAIMLER	15	mxAAA	37,109	3.709%
91	OPI	15U	mxAA+	24,462	2.445%
91	MAYACB	12	Baa3	15,549	1.554%
91	PROIN	10	mxAAA	15,217	1.521%
91	ALSEA	15	A+(mex)	15,116	1.511%
91	DHIC	15	AA(mex)	15,018	1.501%
91	CAMSCB	13U	AA+(mex)	14,637	1.463%
91	CFCREDI	15	mxAAA	13,554	1.355%
91	AMX	10-2	mxAAA	10,854	1.085%
91	FERROMX	11	mxAAA	10,592	1.059%
91	FUNO	15	AAA(mex)	10,484	1.048%
91	FACILSA	15	AAA(mex)	10,015	1.001%
91	RCO	12U	mxAAA	10,001	1.000%
91	BIMBO	17	mxAA+	9,848	0.984%
91	UNFINCB	17-4	mxAAA	9,730	0.973%
91	OMA	14	mxAAA	9,672	0.967%
91	PCARFM	17	mxAAA	5,000	0.500%
91	UNFINCB	16-2	mxAAA	4,901	0.490%
91	TOYOTA	17-2	mxAAA	3,981	0.398%
91	HOLCIM	12-3	mxAAA	2,885	0.288%
94	BACOMER	10U	AAA(mex)	6,691	0.669%
94	BINTER	16U	A+(mex)	5,173	0.517%
94	BACOMER	10	AAA(mex)	4,873	0.487%
94	SCOTIAB	15-2	mxAAA	3,530	0.353%
94	BINTER	17U	A+(mex)	1,598	0.160%
95	CFE	13	AAA(mex)	25,154	2.514%
95	FEFA	17-7	mxAAA	10,058	1.005%
95	PEMEX	11-3	A	9,755	0.975%
95	FOVISC	17-2U	Aaa.mx	4,923	0.492%
95	TFOVIS	11-3U	A3	3,476	0.347%
95	PEMEX	09U	BBB+	1,160	0.116%
95	CFECB	09	Baa1	1,137	0.114%
95	CFECB	09U	Baa1	429	0.043%
1C	UDITRAC	ISHRS	Bajb	83	0.008%
1C	MSTRAC	ISHRS	Bajb	9	0.001%
2U	CBIC004	310116	NO APLICA	31,065	3.105%
2U	CBIC009	331124	NO APLICA	8,264	0.826%
D2	REDC933	280610	BBB+	29,130	2.912%
D8	GECC	1-08	A	46,105	4.609%
D8	GS	1-10	BBB+	26,543	2.653%
D8	JPM	1-07	A-	17,650	1.764%
D8	GECC	1-07	A	514	0.051%
				524,334	52.411%
Reportos					
LD	BONDES	211118	NO APLICA	63,402	6.337%
				63,402	6.337%
TOTAL CARTERA				1,000,432	100.000%
ACTIVO NETO				1,000,178	
VAR ESTABLECIDO \$				4,501	0.450%
VAR OBSERVADO PROMEDIO \$				2,745	0.269%
Cartera al:				28-feb-18	

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