

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO TASA REAL

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
S	UDIBONO	251204	NO APLICA	2,258,480	72.066%
S	UDIBONO	281130	NO APLICA	205,077	6.544%
				2,463,557	78.610%
VALORES PRIVADOS					
90	PAMMCB	14U	mxAAA	24,067	0.768%
91	RCO	12U	mxAAA	61,442	1.961%
91	CFCREDI	15	mxAAA	22,577	0.720%
91	CAMSCB	13U	AA+(mex)	18,343	0.585%
91	MAYACB	12U	Baa3	16,948	0.541%
91	TENIXCB	14U	AA+(mex)	8,541	0.273%
91	OPI	15U	mxAA+	3,670	0.117%
94	BACOMER	10U	AAA(mex)	26,764	0.854%
94	BINTER	16U	A+(mex)	12,081	0.385%
94	BINTER	17U	A+(mex)	10,661	0.340%
95	PEMEX	10U	BBB+	44,999	1.436%
95	FHIPOCB	17U	AAA(mex)	31,243	0.997%
95	CFE	13	AAA(mex)	20,123	0.642%
95	CFE	15U	Baa1	16,545	0.528%
95	FOVISCB	17-2U	Aaa.mx	14,769	0.471%
95	PEMEX	09U	BBB+	5,711	0.182%
95	CFECB	09U	Baa1	643	0.021%
95	TFOVIS	11U	A3	297	0.009%
95	CEDEVIS	06-3U	mxAAA	238	0.008%
97	MTROFCB	08	mxAA	922	0.029%
1C	UDITRAC	ISHRS	Bajb	19,755	0.630%
2U	CBIC006	321125	NO APLICA	27,488	0.877%
2U	CBIC007	221208	NO APLICA	24,256	0.774%
2U	CBIC009	331124	NO APLICA	19,119	0.610%
F	BINTER	18004	A-1	25,011	0.798%
D2	CONM151	351215	BBB+	41,465	1.323%
D2	REDC933	280610	BBB+	5,873	0.187%
D7	BAC871	251021	A	47,446	1.514%
D8	GS	1-10	BBB+	26,542	0.847%
D8	BARCLAY	5-07	A	7,938	0.253%
				585,477	18.682%
Reportos					
LD	BONDES	211118	NO APLICA	84,872	2.708%
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TOTAL CARTERA				3,133,906	100.000%
ACTIVO NETO				3,142,749	
VAR ESTABLECIDO \$				99,939	3.180%
VAR OBSERVADO PROMEDIO \$				15,054	0.478%
Cartera al:			28-feb-18		

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