

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## LARGO PLAZO TASA REAL

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
<b>VALORES GUBERNAMENTALES</b>					
S	UDIBONO	251204	NO APLICA	2,147,586	72.889%
S	UDIBONO	281130	NO APLICA	163,442	5.547%
				<b>2,311,028</b>	<b>78.437%</b>
<b>VALORES PRIVADOS</b>					
90	PAMMCB	14U	mxAAA	23,555	0.799%
91	RCO	12U	mxAAA	62,434	2.119%
91	SOFINBU	15	mxAAA	22,493	0.763%
91	CAMSCB	13U	AA+(mex)	18,268	0.620%
91	MAYACB	12U	Baa3	17,264	0.586%
91	TENIXCB	14U	AA+(mex)	7,980	0.271%
91	OPI	15U	mxAA+	3,608	0.122%
94	BACOMER	10U	AAA(mex)	27,173	0.922%
94	BINTER	16U	A+(mex)	11,937	0.405%
94	BINTER	17U	A+(mex)	10,505	0.357%
95	PEMEX	10U	BBB+	46,763	1.587%
95	FOVISC	18U	Aaa.mx	39,856	1.353%
95	FHIPOCB	17U	AAA(mex)	31,224	1.060%
95	CFE	15U	Baa1	16,449	0.558%
95	FOVISC	17-2U	Aaa.mx	14,272	0.484%
95	CFE	14	Baa1	10,031	0.340%
95	PEMEX	09U	BBB+	5,843	0.198%
95	CFECB	09U	Baa1	654	0.022%
95	TFOVIS	11U	A3	254	0.009%
97	MTROFCB	08	mxAA	867	0.029%
2U	CBIC006	321125	NO APLICA	27,458	0.932%
2U	CBIC007	221208	NO APLICA	23,848	0.809%
2U	CBIC009	331124	NO APLICA	19,181	0.651%
D2	CONM151	351215	BBB+	41,112	1.395%
D2	REDC933	280610	BBB+	5,824	0.198%
D7	BAC871	251021	A	47,168	1.601%
D8	GS	1-10	BBB+	26,992	0.916%
D8	BARCLAY	5-07	A	7,856	0.267%
				<b>570,869</b>	<b>19.375%</b>
<b>Reportos</b>					
IQ	BPAG91	221229	NO APLICA	64,466	2.188%
				<b>64,466</b>	<b>2.188%</b>
<b>TOTAL CARTERA</b>				<b>2,946,363</b>	<b>100.000%</b>
<b>ACTIVO NETO</b>				<b>2,946,191</b>	
<b>VAR ESTABLECIDO \$</b>				<b>93,689</b>	<b>3.180%</b>
<b>VAR OBSERVADO PROMEDIO \$</b>				<b>12,888</b>	<b>0.436%</b>
<b>Cartera al:</b>			<b>29-jun-18</b>		

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