

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gov. Fed. Tasa fija			216,372,272	21.277%
M	BONOS	200611	NO APLICA	40,138,346	3.947%
M	BONOS	191211	NO APLICA	36,420,935	3.581%
M	BONOS	220609	NO APLICA	28,452,901	2.798%
M	BONOS	310529	NO APLICA	16,690,239	1.641%
M	BONOS	241205	NO APLICA	16,548,359	1.627%
M	BONOS	361120	NO APLICA	11,926,062	1.173%
M	BONOS	471107	NO APLICA	10,971,421	1.079%
M	BONOS	421113	NO APLICA	10,698,632	1.052%
M	BONOS	381118	NO APLICA	10,500,125	1.033%
M	BONOS	341123	NO APLICA	9,793,969	0.952%
M	BONOS	270603	NO APLICA	9,703,906	0.954%
M	BONOS	210610	NO APLICA	9,523,228	0.936%
M	BONOS	181213	NO APLICA	5,014,151	0.493%
	Cert. Bursatiles Bancarios			21,921,737	2.156%
94	BACOMER	10U	AAA(mex)	6,774,640	0.666%
94	BINTER	16U	A+(mex)	5,086,000	0.500%
94	BACOMER	10	AAA(mex)	4,970,049	0.489%
94	SCOTIAB	15-2	mxAAA	3,523,902	0.347%
94	BINTER	17U	A+(mex)	1,567,146	0.154%
	Cert.Burs.Fiduciario Rend.			8,714	0.001%
1C	MSTRAC	ISHRS	Bajb	8,714	0.001%
	Cert.Burs.Ind.Carr.Seg. UDIS			39,655,969	3.900%
2U	CBIC004	310116	NO APLICA	31,445,021	3.092%
2U	CBIC009	331124	NO APLICA	8,210,948	0.807%
	Certificado Bursatil			15,245,417	1.499%
90	CBPF	48	NO APLICA	13,999,623	1.377%
90	GDFCB	10-2	NO APLICA	1,245,794	0.123%
	Certificado Bursatil			283,099,668	27.839%
91	TELFIM	10	mxAA+	39,130,903	3.848%
91	OPI	15U	mxAA+	23,925,544	2.353%
91	MAYACB	12	Baa3	15,751,660	1.549%
91	PROIN	10	mxAAA	15,311,498	1.506%
91	ALSEA	15	A+(mex)	15,186,205	1.493%
91	DHIC	15	AA(mex)	15,104,142	1.485%
91	CAMSCB	13U	AA+(mex)	15,030,070	1.478%
91	SOFINBU	15	mxAAA	13,536,729	1.331%
91	NRF	18	mxAAA	13,033,043	1.282%
91	AMX	10-2	mxAAA	11,070,360	1.089%
91	FUNO	15	AAA(mex)	10,665,335	1.039%
91	FERROMX	11	mxAAA	10,274,985	1.010%
91	RCO	12U	mxAAA	10,111,635	0.994%
91	VWLEASE	17-2	mxAAA	10,055,717	0.989%
91	ENCAPCB	18-2	mxAAA	9,963,601	0.980%
91	DAIMLER	18-2	AAA	9,915,975	0.975%
91	UNFINCB	17-4	mxAAA	9,673,721	0.951%
91	OMA	14	mxAAA	9,456,022	0.930%
91	BIMBO	17	mxAA+	9,454,510	0.930%
91	PCARFM	17	mxAAA	4,993,228	0.491%
91	UNFINCB	16-2	mxAAA	4,870,127	0.479%
91	TOYOTA	17-2	mxAAA	3,835,810	0.377%
91	HOLCIM	12-3	mxAAA	2,848,847	0.280%
	Cetes			40,076,588	3.941%
BI	CETES	180705	NO APLICA	30,039,354	2.954%
BI	CETES	180927	NO APLICA	10,037,234	0.987%
	Eurobonos a Mediano Plazo MXP			45,124,523	4.437%
D8	GS	1-10	BBB+	26,912,186	2.646%
D8	JPM	1-07	A-	17,715,169	1.742%
D8	GECC	1-07	A	497,168	0.049%
	Notas Estruct. Int. a descuento			28,268,907	2.780%
D2	REDC933	280610	BBB+	28,268,907	2.780%
	Udibonos UDIS			144,957,310	14.254%
S	UDIBONO	190613	NO APLICA	63,910,811	6.285%
S	UDIBONO	201210	NO APLICA	20,413,112	2.007%
S	UDIBONO	461108	NO APLICA	20,102,166	1.977%
S	UDIBONO	251204	NO APLICA	16,110,703	1.584%
S	UDIBONO	351122	NO APLICA	10,020,831	0.985%
S	UDIBONO	401115	NO APLICA	9,583,001	0.942%
S	UDIBONO	281130	NO APLICA	4,816,685	0.474%
	Valores paraestatales Rendim.			55,358,828	5.444%
95	CFE	13	AAA(mex)	25,117,355	2.470%
95	FEFA	17-7	mxAAA	10,060,340	0.989%
95	PEMEX	11-3	A	9,493,714	0.934%
95	FOVISCB	17-2U	Aaa.mx	4,810,483	0.473%
95	TFOVIS	11-3U	A3	3,097,195	0.305%
95	PEMEX	09U	BBB+	1,183,023	0.116%
95	CFECB	09	Baa1	1,162,320	0.114%
95	CFECB	09U	Baa1	434,397	0.043%
	Reportos			126,845,825	12.473%
LD	BONDES0	200702	NO APLICA	126,845,825	12.473%
	TOTAL CARTERA			1,016,935,758	100.000%
	ACTIVO NETO			1,016,776,613	
	VAR ESTABLECIDO \$			4,575,495	0.450%
	VAR OBSERVADO PROMEDIO \$			2,604,317	0.256%
	Cartera al:			14-jun-18	

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