

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## LARGO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Bonos Gob. Fed. Tasa fija</b>			<b>266,368,014</b>	<b>26.731%</b>
M	BONOS	220609	NO APLICA	68,734,014	6.898%
M	BONOS	200611	NO APLICA	41,281,102	4.143%
M	BONOS	191211	NO APLICA	36,885,660	3.702%
M	BONOS	421113	NO APLICA	21,231,037	2.131%
M	BONOS	310529	NO APLICA	17,384,174	1.745%
M	BONOS	180614	NO APLICA	15,074,060	1.513%
M	BONOS	361120	NO APLICA	12,413,296	1.246%
M	BONOS	270603	NO APLICA	12,169,203	1.221%
M	BONOS	381118	NO APLICA	10,903,179	1.084%
M	BONOS	341123	NO APLICA	10,175,883	1.021%
M	BONOS	210610	NO APLICA	9,795,692	0.983%
M	BONOS	471107	NO APLICA	5,185,025	0.520%
M	BONOS	181213	NO APLICA	5,135,588	0.515%
	<b>Cert. Bursatiles Bancarios</b>			<b>21,935,458</b>	<b>2.201%</b>
94	BACOMER	10U	AAA(mex)	6,716,782	0.674%
94	BINTER	16U	A+(mex)	5,194,530	0.521%
94	BACOMER	10	AAA(mex)	4,899,119	0.492%
94	SCOTIAB	15-2	mxAAA	3,519,783	0.353%
94	BINTER	17U	A+(mex)	1,605,244	0.161%
	<b>Cert.Burs.Fiduciario Rend.</b>			<b>90,901</b>	<b>0.009%</b>
1C	UDITRAC	ISHRS	Bajb	82,246	0.008%
1C	MSTRAC	ISHRS	Bajb	8,655	0.001%
	<b>Cert.Burs.Ind.Carr.Seg. UDIS</b>			<b>39,376,760</b>	<b>3.952%</b>
2U	CBIC004	310116	NO APLICA	31,114,946	3.123%
2U	CBIC009	331124	NO APLICA	8,261,814	0.829%
	<b>Certificado Bursatil</b>			<b>15,223,965</b>	<b>1.528%</b>
90	CBPF	48	NO APLICA	13,994,351	1.404%
90	GDFCB	10-2	NO APLICA	1,229,615	0.123%
	<b>Certificado Bursatil</b>			<b>287,505,923</b>	<b>28.853%</b>
91	TELFIM	10	mxAAA+	38,589,065	3.873%
91	DAIMLER	15	mxAAA	37,234,251	3.737%
91	OPI	15U	mxAAA+	23,772,779	2.386%
91	MAYACB	12	Baa3	15,667,864	1.572%
91	PROIN	10	mxAAA	15,326,340	1.538%
91	ALSEA	15	A+(mex)	15,170,512	1.522%
91	DHIC	15	AA(mex)	15,076,238	1.513%
91	CAMSCB	13U	AA+(mex)	14,667,307	1.472%
91	SOFINBU	15	mxAAA	13,515,821	1.356%
91	AMX	10-2	mxAAA	10,908,337	1.095%
91	FERROMX	11	mxAAA	10,645,635	1.068%
91	FUNO	15	AAA(mex)	10,554,968	1.059%
91	FACILSA	15	AAA(mex)	10,049,684	1.009%
91	RCO	12U	mxAAA	10,044,492	1.008%
91	BIMBO	17	mxAAA+	9,913,363	0.995%
91	UNFINCB	17-4	mxAAA	9,792,093	0.983%
91	OMA	14	mxAAA	9,724,024	0.976%
91	PCARFM	17	mxAAA	5,017,395	0.504%
91	UNFINCB	16-2	mxAAA	4,932,169	0.495%
91	TOYOTA	17-2	mxAAA	4,004,953	0.402%
91	HOLCIM	12-3	mxAAA	2,898,633	0.291%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>91,187,255</b>	<b>9.151%</b>
D8	GECC	1-08	A	46,270,313	4.643%
D8	GS	1-10	BBB+	26,650,559	2.675%
D8	JPM	1-07	A-	17,770,080	1.783%
D8	GECC	1-07	A	496,302	0.050%
	<b>Notas Estruct. Int. a descuento</b>			<b>29,337,484</b>	<b>2.944%</b>
D2	REDC933	280610	BBB+	29,337,484	2.944%
	<b>Udibonos UDIS</b>			<b>142,681,916</b>	<b>14.319%</b>
S	UDIBONO	190613	NO APLICA	65,985,884	6.622%
S	UDIBONO	201210	NO APLICA	20,527,779	2.060%
S	UDIBONO	461108	NO APLICA	20,046,152	2.012%
S	UDIBONO	251204	NO APLICA	16,456,751	1.652%
S	UDIBONO	351122	NO APLICA	10,086,292	1.012%
S	UDIBONO	401115	NO APLICA	9,579,059	0.961%
	<b>Valores paraestatales Rendim.</b>			<b>56,083,692</b>	<b>5.628%</b>
95	CFE	13	AAA(mex)	25,089,885	2.518%
95	FEFA	17-7	mxAAA	10,029,671	1.007%
95	PEMEX	11-3	A	9,808,146	0.984%
95	FOVISCB	17-2U	Aaa.mx	4,947,003	0.496%
95	TFOVIS	11-3U	A3	3,477,256	0.349%
95	PEMEX	09U	BBB+	1,161,568	0.117%
95	CFECB	09	Baa1	1,140,668	0.114%
95	CFECB	09U	Baa1	429,495	0.043%
	<b>Reportos</b>			<b>46,671,571</b>	<b>4.684%</b>
LD	BONDESD	210722	NO APLICA	46,671,571	4.684%
	<b>TOTAL CARTERA</b>			<b>996,462,939</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>1,002,962,412</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>4,513,331</b>	<b>0.450%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>2,766,418</b>	<b>0.277%</b>
	<b>Cartera al:</b>	<b>15/Mzo/2018</b>			

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