

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## LARGO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
LD	<b>BONDES D</b>			<b>102,598,452</b>	<b>10.928%</b>
	BONDESD	200130	NO APLICA	102,598,452	10.928%
	<b>Bonos Gob. Fed. Tasa fija</b>			<b>300,745,166</b>	<b>32.034%</b>
M	BONOS	241205	NO APLICA	67,807,295	7.223%
M	BONOS	231207	NO APLICA	56,773,820	6.047%
M	BONOS	220809	NO APLICA	32,475,237	3.459%
M	BONOS	270803	NO APLICA	22,444,495	2.391%
M	BONOS	310529	NO APLICA	18,291,562	1.948%
M	BONOS	421113	NO APLICA	17,691,577	1.884%
M	BONOS	361120	NO APLICA	11,841,841	1.261%
M	BONOS	341123	NO APLICA	11,752,329	1.252%
M	BONOS	471107	NO APLICA	11,240,474	1.197%
M	BONOS	290531	NO APLICA	10,589,664	1.128%
M	BONOS	381118	NO APLICA	10,364,991	1.104%
M	BONOS	240905	NO APLICA	10,112,850	1.077%
M	BONOS	211209	NO APLICA	10,096,825	1.075%
M	BONOS	200611	NO APLICA	9,262,207	0.987%
	<b>Cert. Bursatiles Bancarios</b>			<b>10,820,471</b>	<b>1.153%</b>
94	BINTER	16U	AAA (mex)	5,862,753	0.624%
94	BACOMER	10	A3	4,957,718	0.528%
	<b>Cert.Burs.Ind.Carr.Seg. UDIS</b>			<b>40,907,503</b>	<b>4.357%</b>
2U	CBIC004	310116	NO APLICA	32,264,678	3.437%
2U	CBIC009	331124	NO APLICA	8,642,825	0.921%
	<b>Certificado Bursatil</b>			<b>13,985,201</b>	<b>1.490%</b>
90	CBPF	48	NO APLICA	13,985,201	1.490%
	<b>Certificado Bursatil</b>			<b>258,693,527</b>	<b>27.554%</b>
91	TELFIM	10	Baa3	38,816,913	4.136%
91	OPI	15U	mxAA+	24,641,905	2.625%
91	ALSEA	15	A+ (mex)	15,149,263	1.614%
91	DHIC	15	AA (mex)	15,104,511	1.609%
91	AC	11-2	mxAAA	14,681,144	1.564%
91	PROIN	10	mxAAA	14,497,198	1.544%
91	MAYACB	12	Baa2	14,382,255	1.532%
91	NRF	18	mxAAA	13,020,387	1.387%
91	AMX	10-2	A3	10,913,058	1.162%
91	FUNO	15	AAA (mex)	10,630,090	1.132%
91	DAIMLER	18-2	AAA	10,270,935	1.094%
91	VWLEASE	17-2	mxAAA	10,067,991	1.072%
91	ENCAPCB	18-2	mxAAA	10,026,873	1.068%
91	TOYOTA	17-3	mxAAA	9,809,228	1.045%
91	UNFINCB	17-4	mxAAA	9,775,935	1.041%
91	BIMBO	17	mxAA+	9,319,501	0.993%
91	FERROMX	11	mxAAA	5,056,781	0.539%
91	PCARFM	17	mxAAA	5,025,743	0.535%
91	UNFINCB	16-2	mxAAA	4,914,438	0.523%
91	TOYOTA	17-2	mxAAA	3,814,595	0.406%
91	HOLCIM	12-3	mxAAA	2,967,432	0.316%
91	UNFINCB	17-3	mxAAA	2,744,615	0.292%
91	FUNO	13-2	AAA (mex)	1,739,998	0.185%
91	RCD	12U	mxAAA	1,211,515	0.129%
91	RCD	12	mxAAA	102,241	0.011%
	<b>Deuda Est. Ent. Fian.y/o Subs.</b>			<b>10,671,399</b>	<b>1.137%</b>
99	BACOMER	3-18	NO APLICA	10,671,399	1.137%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>46,122,353</b>	<b>4.913%</b>
D8	GS	1-10	BBB+	28,094,970	2.993%
D8	JPM	1-07	A-	17,532,492	1.867%
D8	GECC	1-07	BBB+	494,892	0.053%
	<b>Notas Estruct. Int. a descuento</b>			<b>29,913,853</b>	<b>3.186%</b>
D2	REDC933	280610	BBB+	29,913,853	3.186%
	<b>Udibonos UDIS</b>			<b>78,304,329</b>	<b>8.341%</b>
S	UDIBONO	401115	NO APLICA	24,768,666	2.638%
S	UDIBONO	351122	NO APLICA	16,725,942	1.782%
S	UDIBONO	190613	NO APLICA	15,505,304	1.652%
S	UDIBONO	201210	NO APLICA	11,396,485	1.214%
S	UDIBONO	220609	NO APLICA	4,988,563	0.531%
S	UDIBONO	461108	NO APLICA	4,919,369	0.524%
	<b>Valores paraestatales Rendim.</b>			<b>30,887,559</b>	<b>3.290%</b>
95	CFE	14	Baa1	12,451,791	1.326%
95	FEFA	17-7	mxAAA	10,041,050	1.070%
95	FOVISC	17-2U	A3	4,575,033	0.487%
95	TFOVIS	11-3U	A3	2,035,011	0.217%
95	PEMEX	09U	BBB+	1,254,538	0.134%
95	CFECB	09	Baa1	381,482	0.041%
95	CFECB	09U	Baa1	148,654	0.016%
	<b>Reportos</b>			<b>15,194,451</b>	<b>1.618%</b>
LD	BONDESD	240229	NO APLICA	15,194,451	1.618%
	<b>TOTAL CARTERA</b>			<b>938,834,262</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>932,850,950</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>4,197,829</b>	<b>0.450%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>2,741,035</b>	<b>0.294%</b>
	<b>Cartera al:</b>		<b>16-abr-19</b>		

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