

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gov. Fed. Tasa fija			1,799,009,318	81.061%
M	BONOS	220609	NO APLICA	626,924,221	28.248%
M	BONOS	210610	NO APLICA	478,528,257	21.562%
M	BONOS	270603	NO APLICA	328,061,444	14.782%
M	BONOS	260305	NO APLICA	167,408,314	7.543%
M	BONOS	231207	NO APLICA	126,411,045	5.696%
M	BONOS	241205	NO APLICA	71,676,038	3.230%
	Cert. Bursatiles Bancarios			19,211,329	0.866%
94	BINBUR	14-7	mxAAA	19,211,329	0.866%
	Certificado Bursatil			66,031,853	2.975%
90	GDFCB	10-2	NO APLICA	66,031,853	2.975%
	Certificado Bursatil			207,030,239	9.328%
91	TELFIM	10	mxAA+	33,165,414	1.494%
91	BIMBO	17	mxAA+	29,740,089	1.340%
91	LALA	18	AA(mex)	26,507,482	1.194%
91	FERROMX	11	mxAAA	21,291,270	0.959%
91	KOF	13	AAA(mex)	20,534,435	0.925%
91	OMA	14	mxAAA	14,586,036	0.657%
91	TOYOTA	17-2	mxAAA	12,014,652	0.541%
91	TLEVISA	10	mxAAA	10,060,757	0.453%
91	UNFINCB	16-2	mxAAA	9,864,338	0.444%
91	UNFINCB	17-4	mxAAA	9,792,093	0.441%
91	PAQPCB	16	AAA(mex)	8,840,548	0.398%
91	FUNO	15	AAA(mex)	7,036,645	0.317%
91	ALSEA	15-2	A+(mex)	3,596,480	0.162%
	Eurobonos a Mediano Plazo MXP			67,200,811	3.028%
D8	GECC	1-08	A	26,572,087	1.197%
D8	JPM	1-07	A-	20,640,631	0.930%
D8	GECC	1-07	A	17,072,799	0.769%
D8	BAC	3-10	A	2,915,294	0.131%
	Notas Estruc. Int. a descuento			37,460,497	1.688%
D2	REDC933	280610	BBB+	37,460,497	1.688%
	Valores paraestatales Rendim.			19,962,544	0.899%
95	PEMEX	13-2	BBB+	12,116,027	0.546%
95	PEMEX	11-3	A	7,846,517	0.354%
	Reportos			3,426,568	0.154%
LD	BONDES	210722	NO APLICA	3,426,568	0.154%
	TOTAL CARTERA			2,219,333,158	100.000%
	ACTIVO NETO			2,320,260,534	
	VAR ESTABLECIDO \$			27,843,126	1.200%
	VAR OBSERVADO PROMEDIO \$			9,545,133	0.409%
	Cartera al:			15/Mzo/2018	

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