

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cedes			25,094,968	0.804%
F	BINTER	18004	A-1	25,094,968	0.804%
	Cert. Bursatiles Bancarios			49,707,441	1.592%
94	BACOMER	10U	AAA(mex)	26,867,724	0.860%
94	BINTER	16U	A+(mex)	12,132,373	0.388%
94	BINTER	17U	A+(mex)	10,707,343	0.343%
	Cert.Burs.Fiduciario Rend.			19,573,368	0.627%
1C	UDITRAC	ISHRS	Bajb	19,573,368	0.627%
	Cert.Burs.Ind.Carr.Seg. UDIS			70,963,280	2.272%
2U	CBIC006	321125	NO APLICA	27,491,790	0.880%
2U	CBIC007	221208	NO APLICA	24,357,130	0.780%
2U	CBIC009	331124	NO APLICA	19,114,360	0.612%
	Cert.Burs.Resp.x Hipot. BORHIS			917,514	0.029%
97	MTROFCB	08	mxAA	917,514	0.029%
	Certificado Bursatil			24,159,784	0.774%
90	PAMMCB	14U	mxAAA	24,159,784	0.774%
	Certificado Bursatil			131,747,917	4.218%
91	RCO	12U	mxAAA	61,708,276	1.976%
91	SOFINBU	15	mxAAA	22,513,512	0.721%
91	CAMSCB	13U	AA+(mex)	18,380,382	0.589%
91	MAYACB	12U	Baa3	17,029,143	0.545%
91	TENIXCB	14U	AA+(mex)	8,550,344	0.274%
91	OPI	15U	mxAA+	3,566,260	0.114%
	Eurobonos a Mediano Plazo MXP			34,623,973	1.109%
D8	GS	1-10	BBB+	26,650,559	0.853%
D8	BARCLAY	5-07	A	7,973,414	0.255%
	Notas Estruc. Int. a descuento			47,579,087	1.523%
D2	CONM151	351215	BBB+	41,664,272	1.334%
D2	REDC933	280610	BBB+	5,914,815	0.189%
	Notas Estruc.Med.Pzo. en Ext.			47,641,633	1.525%
D7	BAC871	251021	A	47,641,633	1.525%
	Udibonos	UDIS		2,441,754,996	78.183%
S	UDIBONO	251204	NO APLICA	2,266,057,341	72.558%
S	UDIBONO	281130	NO APLICA	175,697,655	5.626%
	Valores paraestatales Rendim.			134,796,921	4.316%
95	PEMEX	10U	BBB+	45,018,364	1.441%
95	FHIPOCB	17U	AAA(mex)	31,360,788	1.004%
95	CFE	13	AAA(mex)	20,071,908	0.643%
95	CFE	15U	Baa1	16,605,853	0.532%
95	FOVISCB	17-2U	Aaa.mx	14,841,009	0.475%
95	PEMEX	09U	BBB+	5,719,502	0.183%
95	CFECB	09U	Baa1	643,967	0.021%
95	TFOVIS	11U	A3	297,514	0.010%
95	CEDEVIS	06-3U	mxAAA	238,018	0.008%
	Reportos			94,547,833	3.027%
LD	BONDES	210722	NO APLICA	94,547,833	3.027%
	TOTAL CARTERA			3,123,108,714	100.000%
	ACTIVO NETO			3,122,771,199	
	VAR ESTABLECIDO \$			99,304,124	3.180%
	VAR OBSERVADO PROMEDIO \$			14,808,552	0.473%
	Cartera al:		15/Mzo/2018		

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