

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cert. Bursatiles Bancarios			50,179,256	1.694%
94	BACOMER	10U	AAA(mex)	27,383,731	0.925%
94	BINTER	16U	A+(mex)	12,123,726	0.409%
94	BINTER	17U	A+(mex)	10,671,799	0.360%
	Cert.Burs.Ind.Carr.Seg. UDIS			71,051,349	2.399%
2U	CBIC006	321125	NO APLICA	27,628,676	0.933%
2U	CBIC007	221208	NO APLICA	24,114,726	0.814%
2U	CBIC009	331124	NO APLICA	19,307,946	0.652%
	Cert.Burs.Resp.x Hipot. BORHIS			857,269	0.029%
97	MTROFCB	08	mxAA	857,269	0.029%
	Certificado Bursatil			23,904,120	0.807%
90	PAMMCB	14U	mxAAA	23,904,120	0.807%
	Certificado Bursatil			132,728,972	4.482%
91	RCO	12U	mxAAA	63,321,667	2.138%
91	SOFINBU	15	mxAAA	22,550,412	0.761%
91	CAMSCB	13U	AA+(mex)	18,573,993	0.627%
91	MAYACB	12U	Baa3	16,487,420	0.557%
91	TENIXCB	14U	AA+(mex)	8,128,972	0.274%
91	OPI	15U	mxAA+	3,666,508	0.124%
	Eurobonos a Mediano Plazo MXP			35,148,901	1.187%
D8	GS	1-10	BBB+	27,203,657	0.919%
D8	BARCLAY	5-07	A	7,945,244	0.268%
	Notas Estruc. Int. a descuento			47,652,013	1.609%
D2	CONM151	351215	BBB+	41,843,749	1.413%
D2	REDC933	280610	BBB+	5,808,265	0.196%
	Notas Estruc.Med.Pzo. en Ext.			47,867,056	1.616%
D7	BAC871	251021	A	47,867,056	1.616%
	Udibonos UDIS			2,394,212,853	80.845%
S	UDIBONO	251204	NO APLICA	2,178,801,367	73.571%
S	UDIBONO	281130	NO APLICA	215,411,486	7.274%
	Valores paraestatales Rendim.			156,972,024	5.300%
95	PEMEX	10U	BBB+	47,003,681	1.587%
95	FOVISCB	18U	Aaa.mx	40,364,974	1.363%
95	FHIPOCB	17U	AAA(mex)	31,690,954	1.070%
95	CFE	15U	Baa1	16,690,497	0.564%
95	FOVISCB	17-2U	Aaa.mx	14,421,348	0.487%
95	PEMEX	09U	BBB+	5,890,334	0.199%
95	CFECB	09U	Baa1	655,327	0.022%
95	TFOVIS	11U	A3	254,909	0.009%
	Reportos			917,621	0.031%
LD	BONDES	211118	NO APLICA	917,621	0.031%
	TOTAL CARTERA			2,961,491,434	100.000%
	ACTIVO NETO			2,952,778,945	
	VAR ESTABLECIDO \$			93,898,370	3.180%
	VAR OBSERVADO PROMEDIO \$			12,767,725	0.432%
	Cartera al:			12-jul-18	

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