

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>BONDES D</b>			<b>99,986,414</b>	<b>3.583%</b>
LD	BONDESD	180927	NO APLICA	99,986,414	3.583%
	<b>Cedes</b>			<b>25,094,968</b>	<b>0.899%</b>
F	BINTER	18004	A-1	25,094,968	0.899%
	<b>Cert. Bursatiles Bancarios</b>			<b>2,226,310</b>	<b>0.080%</b>
94	BINTER	16U	A+(mex)	2,226,310	0.080%
	<b>Cert.Burs.Ind.Carr.Seg. UDIS</b>			<b>10,996,716</b>	<b>0.394%</b>
2U	CBIC006	321125	NO APLICA	10,996,716	0.394%
	<b>Certificado Bursatil</b>			<b>12,080,511</b>	<b>0.433%</b>
90	PAMMCB	14U	mxAAA	12,080,511	0.433%
	<b>Certificado Bursatil</b>			<b>49,755,963</b>	<b>1.783%</b>
91	SOFINBU	15	mxAAA	22,513,512	0.807%
91	TENIXCB	14U	AA+(mex)	12,825,735	0.460%
91	DOIXCB	15U	mxAA	10,939,401	0.392%
91	RCO	12U	mxAAA	3,477,315	0.125%
	<b>Udibonos UDIS</b>			<b>2,369,160,077</b>	<b>84.893%</b>
S	UDIBONO	220609	NO APLICA	1,486,999,057	53.283%
S	UDIBONO	190613	NO APLICA	882,161,020	31.610%
	<b>Valores paraestatales Rendim.</b>			<b>199,728,349</b>	<b>7.157%</b>
95	CFE	13	AAA(mex)	121,592,909	4.357%
95	PEMEX	10U	BBB+	54,075,467	1.938%
95	PEMEX	09U	BBB+	13,621,676	0.488%
95	CDVITOT	14U	AAA(mex)	5,719,779	0.205%
95	CEDEVIS	06-2U	A3	4,082,972	0.146%
95	CFECB	09U	Baa1	635,546	0.023%
	<b>Reportos</b>			<b>21,727,131</b>	<b>0.779%</b>
IS	BPA182	181011	NO APLICA	21,727,131	0.779%
	<b>TOTAL CARTERA</b>			<b>2,790,756,438</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>2,787,928,150</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>49,903,914</b>	<b>1.790%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>10,075,142</b>	<b>0.354%</b>
	<b>Cartera al:</b>		<b>15/Mzo/2018</b>		

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