

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gob. Fed. Tasa fija			1,867,364,527	80.623%
M	BONOS	220609	NO APLICA	535,997,456	23.142%
M	BONOS	270603	NO APLICA	472,982,306	20.421%
M	BONOS	210610	NO APLICA	420,766,287	18.167%
M	BONOS	260305	NO APLICA	168,611,523	7.280%
M	BONOS	241205	NO APLICA	141,942,037	6.128%
M	BONOS	231207	NO APLICA	127,064,918	5.486%
	Cert. Bursatiles Bancarios			19,320,745	0.834%
94	BINBUR	14-7	mxAAA	19,320,745	0.834%
	Certificado Bursatil			66,253,467	2.860%
90	GDFCB	10-2	NO APLICA	66,253,467	2.860%
	Certificado Bursatil			207,542,889	8.961%
91	TELFIM	10	mxAA+	33,281,195	1.437%
91	BIMBO	17	mxAA+	29,928,416	1.292%
91	LALA	18	AA(mex)	26,681,295	1.152%
91	FERROMX	11	mxAAA	21,369,891	0.923%
91	KOF	13	AAA(mex)	20,640,752	0.891%
91	OMA	14	mxAAA	14,644,273	0.632%
91	TOYOTA	17-2	mxAAA	11,564,699	0.499%
91	TLEVISA	10	mxAAA	10,097,415	0.436%
91	UNFINCB	16-2	mxAAA	9,908,758	0.428%
91	UNFINCB	17-4	mxAAA	9,836,580	0.425%
91	PAQPCB	16	AAA(mex)	8,886,759	0.384%
91	FUNO	15	AAA(mex)	7,084,903	0.306%
91	ALSEA	15-2	A+(mex)	3,617,953	0.156%
	Eurobonos a Mediano Plazo MXP			67,488,865	2.914%
D8	GECC	1-08	A	26,617,483	1.149%
D8	JPM	1-07	A-	20,791,548	0.898%
D8	GECC	1-07	A	17,153,090	0.741%
D8	BAC	3-10	A	2,926,744	0.126%
	Notas Estruct. Int. a descuento			37,673,408	1.627%
D2	REDC933	280610	BBB+	37,673,408	1.627%
	Valores paraestatales Rendim.			19,593,777	0.846%
95	PEMEX	13-2	BBB+	11,713,684	0.506%
95	PEMEX	11-3	A	7,880,093	0.340%
	Reportos			30,922,323	1.335%
LD	BONDESD	200702	NO APLICA	30,922,323	1.335%
	TOTAL CARTERA			2,316,160,000	100.000%
	ACTIVO NETO			2,325,941,462	
	VAR ESTABLECIDO \$			27,911,298	1.200%
	VAR OBSERVADO PROMEDIO \$			9,319,433	0.400%
	Cartera al:			22/Mzo/2018	

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