

**SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA  
MEDIANO PLAZO**

| T.VALOR | EMISORA                              | SERIE  | CALIF / BURS     | VALOR TOTAL          | %               |
|---------|--------------------------------------|--------|------------------|----------------------|-----------------|
|         | <b>BONDES D</b>                      |        |                  | <b>190,269,538</b>   | <b>5.740%</b>   |
| LD      | BONDESD                              | 170427 | NO APLICA        | 190,269,538          | 5.740%          |
|         | <b>Cert.Burs.Ind.Carr.Seg. UDIS</b>  |        |                  | <b>10,490,280</b>    | <b>0.316%</b>   |
| 2U      | CBIC006                              | 321125 | NO APLICA        | 10,490,280           | 0.316%          |
|         | <b>Certificado Bursatil</b>          |        |                  | <b>11,200,821</b>    | <b>0.338%</b>   |
| 90      | PAMMCB                               | 14U    | HR AAA           | 11,200,821           | 0.338%          |
|         | <b>Certificado Bursatil</b>          |        |                  | <b>29,712,443</b>    | <b>0.896%</b>   |
| 91      | TENIXCB                              | 14U    | AA+(mex)         | 14,067,848           | 0.424%          |
| 91      | DOIXCB                               | 15U    | HR AAA           | 12,509,852           | 0.377%          |
| 91      | RCO                                  | 12U    | AAA(mex)         | 3,134,744            | 0.095%          |
|         | <b>Eurobonos a Mediano Plazo MXP</b> |        |                  | <b>3,161,048</b>     | <b>0.095%</b>   |
| D8      | KEXIM                                | 1-07   | AA-              | 3,161,048            | 0.095%          |
|         | <b>Udibonos UDIS</b>                 |        |                  | <b>2,617,453,392</b> | <b>78.958%</b>  |
| S       | UDIBONO                              | 190613 | NO APLICA        | 1,267,644,657        | 38.240%         |
| S       | UDIBONO                              | 160616 | NO APLICA        | 648,413,550          | 19.560%         |
| S       | UDIBONO                              | 201210 | NO APLICA        | 620,480,364          | 18.717%         |
| S       | UDIBONO                              | 220609 | NO APLICA        | 65,670,120           | 1.981%          |
| S       | UDIBONO                              | 251204 | NO APLICA        | 14,756,354           | 0.445%          |
| S       | UDIBONO                              | 401115 | NO APLICA        | 488,346              | 0.015%          |
|         | <b>Valores paraestatales Rendim.</b> |        |                  | <b>71,929,568</b>    | <b>2.170%</b>   |
| 95      | PEMEX                                | 10U    | Aa3.mx           | 49,866,428           | 1.504%          |
| 95      | PEMEX                                | 09U    | Aa3.mx           | 12,219,075           | 0.369%          |
| 95      | CDVITOT                              | 14U    | AAA(mex)         | 8,451,773            | 0.255%          |
| 95      | CFECB                                | 09U    | AAA(mex)         | 1,392,293            | 0.042%          |
|         | <b>Reportos</b>                      |        |                  | <b>380,770,163</b>   | <b>11.486%</b>  |
| LD      | BONDESD                              | 200702 | NO APLICA        | 197,108,349          | 5.946%          |
| LD      | BONDESD                              | 200528 | NO APLICA        | 183,661,814          | 5.540%          |
|         | <b>TOTAL CARTERA</b>                 |        |                  | <b>3,314,987,254</b> | <b>100.000%</b> |
|         | <b>ACTIVO NETO</b>                   |        |                  | <b>3,313,798,480</b> |                 |
|         | <b>VAR ESTABLECIDO \$</b>            |        |                  | <b>59,316,993</b>    | <b>1.790%</b>   |
|         | <b>VAR OBSERVADO PROMEDIO \$</b>     |        |                  | <b>9,209,523</b>     | <b>0.278%</b>   |
|         | <b>Cartera al:</b>                   |        | <b>19-may-16</b> |                      |                 |

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