

## PRINLS1

## FONDO DE INVERSION EN INSTRUMENTOS DE RENTA VARIABLE

## DISCRECIONAL

T. VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Bonos Gob. Fed. Tasa fija</b>			<b>130,103,140</b>	<b>4.21 %</b>
M	BONOS	361120	AAA(mex)	42,185,846	1.37 %
M	BONOS	220609	AAA(mex)	34,037,121	1.10 %
M	BONOS	231207	AAA(mex)	22,293,319	0.72 %
M	BONOS	260305	AAA(mex)	20,006,643	0.65 %
M	BONOS	290531	AAA(mex)	11,580,211	0.37 %
	<b>Chequera dolares</b>			<b>18,458</b>	<b>0.00 %</b>
CHD	40-002	9079993	N/A	18,458	0.00 %
	<b>Soc. de Inv. de Renta Variable</b>			<b>356,300,371</b>	<b>11.53 %</b>
52	PRINRVA	FF	N/A	186,497,495	6.04 %
52	PEMERGE	FF	N/A	100,450,711	3.25 %
52	PRGLOB	FF	N/A	69,352,166	2.24 %
	<b>Sociedad de Inversion de Deuda</b>			<b>1,366,016,779</b>	<b>44.21 %</b>
51	PRINMAS	FFX	AAA/4	700,054,919	22.66 %
51	PRINFMP	FFX	AAA/3	276,211,097	8.94 %
51	PRINGLP	FFX	AAA/6	216,728,679	7.01 %
51	PRINFTR	FFX	AAA/5	173,022,084	5.60 %
	<b>Sociedades de Inversion Ext.</b>			<b>915,850,925</b>	<b>29.64 %</b>
56SP	PIFHYAC	ID	N/A	610,730,382	19.77 %
56SP	PIFGELA	ID	N/A	189,991,663	6.15 %
56SP	PIFGPSU	ID	N/A	115,128,880	3.73 %
	<b>TRAC Tit. ref. acciones extr.</b>			<b>151,780,407</b>	<b>4.91 %</b>
11SP	USMV	*	N/A	41,157,737	1.33 %
11SP	EZU	*	N/A	30,812,013	1.00 %
11SP	IEV	*	N/A	29,421,854	0.95 %
11SP	QUAL	*	N/A	17,048,710	0.55 %
11SP	VGT	*	N/A	15,535,825	0.50 %
11SP	HYG	*	N/A	9,603,400	0.31 %
11SP	IYF	*	N/A	4,209,756	0.14 %
11SP	ITB	*	N/A	3,991,111	0.13 %
	<b>Udibonos UDIS</b>			<b>168,318,197</b>	<b>5.45 %</b>
S	UDIBONO	220609	AAA(mex)	78,998,614	2.56 %
S	UDIBONO	251204	AAA(mex)	52,577,120	1.70 %
S	UDIBONO	351122	AAA(mex)	36,742,462	1.19 %
	<b>Reportos</b>			<b>1,463,336</b>	<b>0.05 %</b>
LD	BONDESD	190808	AAA(mex)	1,463,336	0.05 %
	<b>TOTAL CARTERA</b>			<b>3,089,851,612</b>	<b>100.00 %</b>
	<b>ACTIVO NETO</b>			<b>3,089,656,666</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>34,913,120</b>	<b>1.13 %</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>3,246,148</b>	<b>0.11 %</b>
	<b>Cartera al:</b>		5/19/2016		

EL VALOR EN RIESGO (VAR POR SUS SIGLAS EN INGLÉS) ES CALCULADO UTILIZANDO EL MÉTODO MONTECARLO, CONSIDERANDO 250 PERÍODOS DE HISTORIA Y GENERANDO 1000 ESCENARIOS DE LOS PRINCIPALES FACTORES DE RIESGO QUE AFECTAN EL VALOR DE LOS ACTIVOS QUE COMPONEN LA CARTERA. EL NIVEL DE CONFIANZA REPORTADO ES DEL 95% CON UN HORIZONTE DE 1 DÍA.

## FONDO DE INVERSION EN INSTRUMENTOS DE DEUDA

## MEDIANO PLAZO

CARTERA AL :19 de Mayo de 2016

T. VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>BPAS 182</b>			<b>29,838.28</b>	<b>4.26 %</b>
IS	BPA182	190103	AAA(mex)	16,921.27	2.42 %
IS	BPA182	170629	AAA(mex)	7,626.55	1.09 %
IS	BPA182	180104	AAA(mex)	5,290.46	0.76 %
	<b>Bondes D</b>			<b>110,027.99</b>	<b>15.72 %</b>
LD	BONDES D	160630	AAA(mex)	26,153.22	3.74 %
LD	BONDES D	170427	AAA(mex)	21,268.42	3.04 %
LD	BONDES D	170223	AAA(mex)	20,877.16	2.98 %
LD	BONDES D	180614	AAA(mex)	17,357.63	2.48 %
LD	BONDES D	161229	AAA(mex)	13,920.33	1.99 %
LD	BONDES D	160901	AAA(mex)	10,451.23	1.49 %
	<b>Bonos Gob. Fed. Tasa fija</b>			<b>47,003.47</b>	<b>6.71 %</b>
M	BONOS	181213	AAA(mex)	21,114.21	3.02 %
M	BONOS	191211	AAA(mex)	14,761.84	2.11 %
M	BONOS	210610	AAA(mex)	11,127.42	1.59 %
	<b>Bonos Prot. Ahorro pago Trim.</b>			<b>130,154.33</b>	<b>18.59 %</b>
IQ	BPAG91	171109	AAA(mex)	33,374.13	4.77 %
IQ	BPAG91	170831	AAA(mex)	25,238.32	3.61 %
IQ	BPAG91	170420	AAA(mex)	24,410.40	3.49 %
IQ	BPAG91	180614	AAA(mex)	20,963.21	2.99 %
IQ	BPAG91	170629	AAA(mex)	15,726.24	2.25 %
IQ	BPAG91	170209	AAA(mex)	10,442.03	1.49 %
	<b>Bonos Prot. Ahorro pago mensual</b>			<b>69,611.78</b>	<b>9.94 %</b>
IM	BPAG28	161222	AAA(mex)	20,893.00	2.98 %
IM	BPAG28	160616	AAA(mex)	20,891.12	2.98 %
IM	BPAG28	170223	AAA(mex)	20,873.58	2.98 %
IM	BPAG28	171123	AAA(mex)	6,954.08	0.99 %
	<b>Certificado Bursatil Descuento</b>			<b>7,249.11</b>	<b>1.04 %</b>
92	FEFA	01316	F1+(mex)	7,249.11	1.04 %
	<b>Cetes</b>			<b>48,120.26</b>	<b>6.87 %</b>
BI	CETES	161208	AAA(mex)	15,319.48	2.19 %
BI	CETES	160804	AAA(mex)	13,811.64	1.97 %
BI	CETES	160818	AAA(mex)	10,342.94	1.48 %
BI	CETES	160721	AAA(mex)	8,646.20	1.24 %
	<b>Udibonos UDIS</b>			<b>113,359.96</b>	<b>16.19 %</b>
S	UDIBONO	160616	AAA(mex)	55,894.04	7.98 %
S	UDIBONO	190613	AAA(mex)	41,976.29	6.00 %
S	UDIBONO	251204	AAA(mex)	15,489.63	2.21 %
	<b>Valores paraestatales Rendim.</b>			<b>56,656.07</b>	<b>8.09 %</b>
95	CFE	14	mxAAA	15,514.93	2.22 %
95	CEDEVIS	0810U	AAA(mex)	10,396.15	1.49 %
95	PEMEX	12	Aa3.mx	9,299.24	1.33 %
95	IFCOTCB	13	AAA(mex)	7,321.29	1.05 %
95	PEMEX	14	Aa3.mx	6,589.96	0.94 %
95	FEFA	14	AAA(mex)	4,855.93	0.69 %
95	CFE	15	AAA(mex)	2,678.57	0.38 %
	<b>Reportos</b>			<b>88,033.70</b>	<b>12.58 %</b>
LD	BONDES D	191003	AAA(mex)	34,820.60	4.97 %
LD	BONDES D	190808	AAA(mex)	27,856.46	3.98 %
M	BONOS	191211	AAA(mex)	25,356.65	3.62 %
	<b>TOTAL CARTERA</b>			<b>700,054.96</b>	<b>100.00 %</b>



**Principales tenencias subyacentes del fondo  
PRINCIPAL SAM I, SA DE CV FIRV**

<b>PGI High-Yield Fund PIFHYAC - Top Holdings al 30/04/2016</b>	<b>%</b>
Arqiva Broadcast Finance Plc	1.45 %
Cable Communications Systems Nv	1.08 %
Cco Holdings Llc / Cco Holdings Capital	1.11 %
Hca Inc	1.15 %
Matterhorn Telecom Sa	1.33 %
Oberthur Technologies Holding Sas	1.53 %
Picard Bondco Sa	1.02 %
Swissport Investments Sa	0.93 %
Unitymedia Gmbh	1.02 %
Voya Financial Inc	1.63 %
Otros	87.75 %
Total	100.00 %