

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA
LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
M	Bonos Gob. Fed. Tasa fija BONOS	310529	NO APLICA	2,288,411 2,288,411	0.098% 0.098%
94	Cert. Bursatiles Bancarios BACOMER	10U	AAA(mex)	25,192,881 25,192,881	1.083% 1.083%
1C	Cert.Burs.Fiduciario Rend. UDITRAC	ISHRS	BAJB	19,652,141 19,652,141	0.845% 0.845%
2U	Cert.Burs.Ind.Carr.Seg. UDIS CBIC009	331124	NO APLICA	100,170,509 27,979,336	4.308% 1.203%
2U	CBIC006	321125	NO APLICA	26,225,700	1.128%
2U	CBIC007	221208	NO APLICA	23,715,748	1.020%
2U	CBIC008	231207	NO APLICA	22,249,725	0.957%
97	Cert.Burs.Resp.x Hipot. BORHIS MTROFCB	08	AA(mex)	1,285,370 1,285,370	0.055% 0.055%
90	Certificado Bursatil PAMMCB	14U	HR AAA	22,400,494 22,400,494	0.963% 0.963%
91	Certificado Bursatil RCO	12U	AAA(mex)	94,590,548 33,967,828	4.068% 1.461%
91	CAMSCB	13U	AA(mex)	18,229,119	0.784%
91	MAYACB	12U	AA(mex)	17,936,991	0.771%
91	GANACB	11U	AA(mex)	11,857,977	0.510%
91	TENIXCB	14U	AA+(mex)	9,378,405	0.403%
91	OPI	15U	HR AA+	3,220,228	0.138%
D8	Eurobonos a Mediano Plazo MXP GS	1-10	A	32,351,310 24,943,382	1.391% 1.073%
D8	BARCLAY	5-07	A-	7,407,928	0.319%
D2	Notas Estruct. Int. a descuento CONM151	351215	AAA(mex)	47,875,201 39,451,991	2.059% 1.697%
D2	REDC933	280610	BBB	8,423,210	0.362%
D7	Notas Estruct.Med.Pzo. en Ext. BAC871	251021	A	42,718,649 42,718,649	1.837% 1.837%
S	Udibonos UDIS UDIBONO	251204	NO APLICA	1,746,191,487 1,004,733,829	75.090% 43.205%
S	UDIBONO	220609	NO APLICA	626,991,866	26.962%
S	UDIBONO	351122	NO APLICA	79,941,507	3.438%
S	UDIBONO	190613	NO APLICA	27,391,391	1.178%
S	UDIBONO	171214	NO APLICA	4,978,118	0.214%
S	UDIBONO	401115	NO APLICA	2,154,775	0.093%
95	Valores paraestatales Rendim. PEMEX	10U	Aa3.mx	66,572,862 41,514,297	2.863% 1.785%
95	CFE	15U	Aaa.mx	15,488,405	0.666%
95	PEMEX	09U	Aa3.mx	4,905,890	0.211%
95	CEDEVIS	06-4U	A3	2,816,983	0.121%
95	CFECB	09U	AAA(mex)	1,410,742	0.061%
95	CEDEVIS	06-3U	AAA(mex)	436,545	0.019%
LD	Reportos BONDESD	190411	NO APLICA	124,189,777 124,189,777	5.340% 5.340%
	TOTAL CARTERA			2,325,479,640	100.000%
	ACTIVO NETO			2,325,976,846	
	VAR ESTABLECIDO \$			73,966,064	3.180%
	VAR OBSERVADO PROMEDIO \$			12,020,788	0.514%
	Cartera al:		19-may-16		

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