

**NAFINTR Fondo Estratégico Nafinsa, S. A. de C. V., Fondo de Inversión en Instrumentos de Deuda.**  
**CARTERA DE VALORES AL 29 septiembre, 2017**

| Tipo Valor                                 | Emisora | Serie   | Calif. / Bursatilidad | Cant. Títulos | Valor Razonable  | Participación Porcentual |
|--|---------|---------|-----------------------|---------------|------------------|--------------------------|
| <b>DISPONIBILIDADES</b>                    |         |         |                       |               |                  |                          |
| <b>DISPONIBILIDADES SIN RESTRICCIÓN</b>    |         |         |                       |               |                  |                          |
| CHM  | BINTER  | 0194824 |                       | 102,794,209   | 102,857,421.83   | 3.57                     |
| <b>TOTAL DISPONIBILIDADES</b>              |         |         |                       |               | 102,857,421.83   | 3.57                     |
| <b>TÍTULOS PARA NEGOCIAR</b>               |         |         |                       |               |                  |                          |
| <b>INVERSIÓN EN TÍTULOS DE DEUDA</b>       |         |         |                       |               |                  |                          |
| <b>VALORES GUBERNAMENTALES</b>             |         |         |                       |               |                  |                          |
| S  | UDIBONO | 190613  | mxAAA                 | 18,536        | 11,098,082.36    | 0.39                     |
| <b>PAPEL PRIVADO</b>                       |         |         |                       |               |                  |                          |
| 95   | CDVITOT | 11U     | mxAAA                 | 22,476        | 5,910,023.05     | 0.21                     |
| 95   | CDVITOT | 11-3U   | mxAAA                 | 41,160        | 9,037,162.66     | 0.31                     |
| 95   | CDVITOT | 13U     | mxAAA                 | 317,816       | 95,823,369.24    | 3.33                     |
| 95   | CDVITOT | 14U     | Aaa.mx                | 358,301       | 104,763,321.25   | 3.64                     |
| 95   | CDVITOT | 15U     | mxAAA                 | 183,549       | 66,170,816.08    | 2.30                     |
| 95   | CEDEVIS | 06U     | mxAAA                 | 129,899       | 12,475,679.87    | 0.43                     |
| 95   | CEDEVIS | 06-2U   | mxAAA                 | 81,650        | 7,492,434.01     | 0.26                     |
| 95   | CEDEVIS | 07U     | mxAAA                 | 287,621       | 38,279,513.98    | 1.33                     |
| 95   | CEDEVIS | 07-3U   | mxAAA                 | 103,206       | 16,230,082.06    | 0.56                     |
| 95   | CEDEVIS | 0810U   | mxAAA                 | 240,001       | 79,371,767.27    | 2.76                     |
| 95   | CEDEVIS | 08-2U   | mxAAA                 | 218,000       | 73,193,622.30    | 2.54                     |
| 95   | CEDEVIS | 08-6U   | mxAAA                 | 52,923        | 19,163,015.82    | 0.67                     |
| 95   | CEDEVIS | 09U     | mxAAA                 | 222,705       | 35,666,333.36    | 1.24                     |
| 95   | CEDEVIS | 09-2U   | mxAAA                 | 103,633       | 15,271,300.12    | 0.53                     |
| 95   | CEDEVIS | 10-2U   | mxAAA                 | 103,340       | 34,202,777.52    | 1.19                     |
| 95   | CEDEVIS | 10-4U   | mxAAA                 | 353,181       | 141,997,028.87   | 4.93                     |
| 95   | CEDEVIS | 10-5U   | mxAAA                 | 35,810        | 6,431,202.45     | 0.22                     |
| 95   | CEDEVIS | 10-6U   | mxAAA                 | 535,429       | 105,474,885.29   | 3.66                     |
| 95   | CEDEVIS | 11U     | mxAAA                 | 58,100        | 14,575,416.62    | 0.51                     |
| 95   | CEDEVIS | 11-2U   | mxAAA                 | 38,731        | 10,038,157.16    | 0.35                     |
| 95   | CEDEVIS | 12U     | mxAAA                 | 540,073       | 149,627,308.36   | 5.19                     |
| 95   | TFOVICB | 15U     | mxAAA                 | 1,029         | 479,791.66       | 0.02                     |
| 95   | TFOVIS  | 10-4U   | mxAAA                 | 549,033       | 99,765,120.79    | 3.46                     |
| 95   | TFOVIS  | 11U     | mxAAA                 | 143,969       | 22,627,699.44    | 0.79                     |
| 95   | TFOVIS  | 11-3U   | mxAAA                 | 1,798         | 328,426.16       | 0.01                     |
| 95   | TFOVIS  | 12U     | mxAAA                 | 423,400       | 100,440,092.87   | 3.49                     |
| 95   | TFOVIS  | 12-2U   | mxAAA                 | 100,162       | 23,917,392.71    | 0.83                     |
| 95   | TFOVIS  | 12-4U   | mxAAA                 | 186,740       | 54,549,880.59    | 1.89                     |
| 95   | TFOVIS  | 13U     | mxAAA                 | 155,110       | 51,999,244.54    | 1.81                     |
| 95   | TFOVIS  | 13-2U   | mxAAA                 | 156,413       | 44,004,997.71    | 1.53                     |
| 95   | TFOVIS  | 13-3U   | mxAAA                 | 272,764       | 90,245,401.41    | 3.13                     |
| 95   | TFOVIS  | 14U     | Aaa.mx                | 612,722       | 245,493,469.79   | 8.52                     |
| 95   | TFOVIS  | 14-2U   | mxAAA                 | 153,397       | 64,426,197.43    | 2.24                     |
| 95   | TFOVIS  | 14-3U   | mxAAA                 | 296,042       | 120,811,727.38   | 4.19                     |
| <b>TOTAL INVERSIÓN EN TÍTULOS DE DEUDA</b> |         |         |                       |               | 1,971,382,742.18 | 68.44                    |
| <b>TOTAL TÍTULOS PARA NEGOCIAR</b>         |         |         |                       |               | 1,971,382,742.18 | 68.44                    |
| <b>OPERACIONES DE REPORTE</b>              |         |         |                       |               |                  |                          |
| <b>REPORTADO</b>                           |         |         |                       |               |                  |                          |
| IQ   | BPAG91  | 190417  | mxAAA                 | 292,439       | 29,608,729.27    | 1.03                     |
| LD   | BONDES  | 200528  | mxAAA                 | 57,555        | 5,726,806.43     | 0.20                     |
| LD   | BONDES  | 220317  | mxAAA                 | 706,396       | 70,449,878.62    | 2.45                     |
| S  | UDIBONO | 171214  | mxAAA                 | 1,182,779     | 700,406,704.72   | 24.32                    |
| <b>TOTAL OPERACIONES DE REPORTE</b>        |         |         |                       |               | 806,192,119.04   | 27.99                    |
| <b>TOTAL DE INVERSIÓN EN VALORES</b>       |         |         |                       |               | 2,880,432,283.05 | 100.00                   |

**CATEGORIZACIÓN**  
MEDIANO PLAZO

**CALIFICACIÓN**  
AAAf/S4

**VaR Promedio**  
0.180%

**Límite de VaR**  
1.980%

**ACTIVOS NETOS**  
2,877,913,176.86

En el cálculo del VAR se utilizó el método paramétrico con un nivel de confianza del 95%, una muestra de un año de observaciones y un horizonte de tiempo de un día.