

| SCOTILP | | | | AAAf/S5(mex) | |
|---|--|-------------|--------------------|----------------------|----------------|
| FONDO DE INVERSION EN INSTRUMENTOS DE DEUDA | | | | | |
| T.VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
| IS | BPAS 182 | | | 55,334,223 | 2.74% |
| | BPA182 | 190103 | AAA(mex) | 55,334,223 | 2.74% |
| | Bondes D | | | 275,258,867 | 13.64% |
| LD | BONDESD | 180927 | AAA(mex) | 85,346,208 | 4.23% |
| LD | BONDESD | 190627 | AAA(mex) | 79,864,509 | 3.96% |
| LD | BONDESD | 181213 | AAA(mex) | 69,970,480 | 3.47% |
| LD | BONDESD | 181227 | AAA(mex) | 30,064,930 | 1.49% |
| LD | BONDESD | 181011 | AAA(mex) | 10,012,741 | 0.50% |
| | Bonos Gob. Fed. Tasa fija | | | 43,447,617 | 2.15% |
| M | BONOS | 260305 | AAA(mex) | 26,652,961 | 1.32% |
| M | BONOS | 241205 | AAA(mex) | 10,173,805 | 0.50% |
| M | BONOS | 270603 | AAA(mex) | 4,221,476 | 0.21% |
| M | BONOS | 210610 | AAA(mex) | 1,600,932 | 0.08% |
| M | BONOS | 220609 | AAA(mex) | 798,443 | 0.04% |
| | Cedes | | | 23,779,440 | 1.18% |
| F | BANOBRA | U06002 | AAA(mex) | 23,779,440 | 1.18% |
| | Cert. Bursatiles Bancarios | | | 157,617,625 | 7.81% |
| 94 | BINBUR | 14-7 | mxAAA | 48,745,004 | 2.42% |
| 94 | BACOMER | 10 | AAA(mex) | 41,640,285 | 2.06% |
| 94 | SCOTIAB | 15 | AAA(mex) | 36,037,876 | 1.79% |
| 94 | VWBANK | 14 | mxAAA | 13,245,699 | 0.66% |
| 94 | COMPART | 16-2 | AA+(mex) | 9,865,635 | 0.49% |
| 94 | SCOTIAB | 13-2 | AAA(mex) | 8,083,126 | 0.40% |
| | Certificado Bursatil | | | 43,447,203 | 2.15% |
| 90 | EDONL | 06 | AA+(mex) | 43,447,203 | 2.15% |
| | Certificado Bursatil | | | 546,164,383 | 27.07% |
| 91 | TELFIM | 10 | Aa3.mx | 60,436,097 | 3.00% |
| 91 | MONEX | 14 | A(mex) | 52,303,335 | 2.59% |
| 91 | VWLEASE | 14-2 | mxAAA | 50,205,083 | 2.49% |
| 91 | RUBA | 15 | A(mex) | 42,137,739 | 2.09% |
| 91 | FSHOP | 15 | AA(mex) | 40,021,445 | 1.98% |
| 91 | TIPCB | 17 | AAA(mex) | 33,158,606 | 1.64% |
| 91 | FACILSA | 13-2 | AAA(mex) | 31,190,346 | 1.55% |
| 91 | SCRECB | 16-2 | AAA(mex) | 28,619,042 | 1.42% |
| 91 | HOLCIM | 12-3 | AAA(mex) | 27,350,269 | 1.36% |
| 91 | UNFINCB | 15 | mxAAA | 26,208,333 | 1.30% |
| 91 | FUNO | 13-2 | AAA(mex) | 20,142,000 | 1.00% |
| 91 | LIVEPOL | 10U | AAA(mex) | 18,738,915 | 0.93% |
| 91 | GASN | 11 | mxAA+ | 18,363,825 | 0.91% |
| 91 | FUNO | 15 | AAA(mex) | 18,117,353 | 0.90% |
| 91 | DANHOS | 17 | AAA(mex) | 15,137,409 | 0.75% |
| 91 | HERDEZ | 17 | AA-(mex) | 14,003,615 | 0.69% |
| 91 | FUNO | 16U | AAA(mex) | 12,584,644 | 0.62% |
| 91 | BIMBO | 12 | Aa2.mx | 12,417,537 | 0.62% |
| 91 | FACILSA | 14-2 | AAA(mex) | 10,054,812 | 0.50% |
| 91 | ALSEA | 15 | A+(mex) | 10,049,172 | 0.50% |
| 91 | ACOSTCB | 15 | AA+(mex) | 3,675,149 | 0.18% |
| 91 | CATFIN | 14 | mxAAA | 1,249,658 | 0.06% |
| | Nota Estructurada sin Garantia | | | 39,048,259 | 1.94% |
| JE | AMX | 0619 | AAA(mex) | 39,048,259 | 1.94% |
| | Notas Estruct. Int. a descuento | | | 10,977,125 | 0.54% |
| D2 | CONM151 | 351215 | BBB | 10,977,125 | 0.54% |
| | Fondo de Inversion de Deuda | | | 379,349,617 | 18.80% |
| 51 | SCOTLPG | C1E | AAA/6 | 379,349,617 | 18.80% |
| | Udibonos | UDIS | | 199,430,047 | 9.88% |
| S | UDIBONO | 251204 | AAA(mex) | 71,901,626 | 3.56% |
| S | UDIBONO | 190613 | AAA(mex) | 62,220,258 | 3.08% |
| S | UDIBONO | 351122 | AAA(mex) | 34,911,494 | 1.73% |
| S | UDIBONO | 220609 | AAA(mex) | 19,859,407 | 0.98% |
| S | UDIBONO | 401115 | AAA(mex) | 10,537,261 | 0.52% |
| | Valores paraestatales Rendim. | | | 110,199,177 | 5.46% |
| 95 | CFE | 14-2 | Aa1.mx | 22,168,118 | 1.10% |
| 95 | HITOTAL | 10U | AAA(mex) | 21,633,030 | 1.07% |
| 95 | PEMEX | 10-2 | Aa3.mx | 16,502,400 | 0.82% |
| 95 | CEDEVIS | 10-6U | AAA(mex) | 9,284,298 | 0.46% |
| 95 | CDVITOT | 13U | mxAAA | 8,903,954 | 0.44% |
| 95 | TFOVIS | 14U | AAA(mex) | 7,785,078 | 0.39% |
| 95 | TFOVIS | 13-2U | AAA(mex) | 6,716,256 | 0.33% |
| 95 | CFEHCB | 09U | Aa1.mx | 5,518,795 | 0.27% |
| 95 | TFOVIS | 10-4U | AAA(mex) | 4,499,290 | 0.22% |
| 95 | CFECB | 09 | Aa1.mx | 3,042,230 | 0.15% |
| 95 | CEDEVIS | 11-2U | AAA(mex) | 2,179,094 | 0.11% |
| 95 | TFOVIS | 11U | AAA(mex) | 1,966,635 | 0.10% |
| | Reportos | | | 133,816,173 | 6.63% |
| IQ | BPAG91 | 211223 | AAA(mex) | 132,310,973 | 6.56% |
| LD | BONDESD | 200702 | AAA(mex) | 1,194,994 | 0.06% |
| LD | BONDESD | 200730 | AAA(mex) | 310,206 | 0.02% |
| | TOTAL CARTERA | | | 2,017,869,756 | 100.00% |
| | ACTIVO NETO | | | 2,016,940,792 | |
| | VAR ESTABLECIDO \$ | | | 14,118,586 | 0.70% |
| | VAR OBSERVADO PROMEDIO \$ | | | 4,363,883 | 0.21% |
| | Cartera al: | | 31/Jul/2017 | | |

La metodología utilizada para calcular el VaR es paramétrica al 95% de confianza con un año de historia y con un horizonte temporal de 1 día.

Clasificación : Largo Plazo General.

| TENENCIA INDIRECTA DE VALORES DE FONDOS DE INVERSION EN RENTA VARIABLE Y/O DEUDA | | | | | |
|--|-------------------------------------|--------|--------------|--------------------|----------------|
| FONDO DE INVERSION EN INSTRUMENTOS DE DEUDA | | | | | |
| T.VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
| 51 | Fondos de Inversion de Deuda | | | 88,264,775 | 23.27% |
| | SCOTIAG | C1E | AAA/2 | 88,264,775 | 23.27% |
| | BONOS del Gob. Fed. | | | 271,392,509 | 71.54% |
| M | BONOS | 260305 | | 35,977,651 | 9.48% |
| M | BONOS | 200611 | AAA(mex) | 31,201,695 | 8.23% |
| M | BONOS | 231207 | AAA(mex) | 28,096,275 | 7.41% |
| M | BONOS | 290531 | AAA(mex) | 27,477,165 | 7.24% |
| M | BONOS | 210610 | AAA(mex) | 26,497,646 | 6.99% |
| M | BONOS | 270603 | AAA(mex) | 26,302,257 | 6.93% |
| M | BONOS | 241205 | AAA(mex) | 25,952,094 | 6.84% |
| M | BONOS | 220609 | AAA(mex) | 23,381,391 | 6.16% |
| M | BONOS | 381118 | AAA(mex) | 17,303,511 | 4.56% |
| M | BONOS | 341123 | | 13,430,330 | 3.54% |
| M | BONOS | 361120 | AAA(mex) | 13,092,399 | 3.45% |
| | VARIOS | | | 2,680,095 | 0.71% |
| | Bonos del Gob. Fed. en UDIS | | | 19,692,335 | 5.19% |
| S | UDIBONO | 351122 | AAA(mex) | 9,945,019 | 2.62% |
| S | UDIBONO | 401115 | | 9,747,316 | 2.57% |
| | TOTAL CARTERA | | | 379,349,619 | 100.00% |

Esta cartera se actualiza el quinto día hábil de cada mes

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