

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA
LARGO PLAZO GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gob. Fed. Tasa fija			1,880,377,235	82.602%
M	BONOS	210610	NO APLICA	592,914,324	26.046%
M	BONOS	241205	NO APLICA	452,090,455	19.860%
M	BONOS	220609	NO APLICA	299,948,534	13.176%
M	BONOS	260305	NO APLICA	215,503,383	9.467%
M	BONOS	270603	NO APLICA	190,020,202	8.347%
M	BONOS	231207	NO APLICA	129,900,338	5.706%
	Cert. Bursatiles Bancarios			19,491,720	0.856%
94	BINBUR	14-7	HR AAA	19,491,720	0.856%
	Certificado Bursatil			117,336,281	5.154%
90	GDFCB	10-2	NO APLICA	117,336,281	5.154%
	Certificado Bursatil			76,349,460	3.354%
91	TELFIM	10	Aa3.mx	33,353,439	1.465%
91	TOYOTA	17-2	AAA(mex)	12,263,807	0.539%
91	UNFINCB	16-2	HR AAA	10,051,197	0.442%
91	PAQPCB	16	AAA(mex)	9,557,242	0.420%
91	FUNO	15	AAA(mex)	7,487,089	0.329%
91	ALSEA	15-2	A+(mex)	3,636,685	0.160%
	Eurobonos a Mediano Plazo MXP			119,212,660	5.237%
D8	KEXIM	1-07	AA	48,281,746	2.121%
D8	GECC	1-08	A1	28,426,130	1.249%
D8	JPM	1-07	A+	21,356,244	0.938%
D8	GECC	1-07	A1	18,244,444	0.801%
D8	BAC	3-10	A	2,904,095	0.128%
	Notas Estruc. Int. a descuento			37,727,991	1.657%
D2	REDC933	280610	BBB	37,727,991	1.657%
	Valores paraestatales Rendim.			21,850,054	0.960%
95	PEMEX	13-2	Aa3.mx	12,032,169	0.529%
95	PEMEX	11-3	A	9,817,885	0.431%
	Reportos			4,072,896	0.179%
LD	BONDESD	210325	NO APLICA	4,072,896	0.179%
	TOTAL CARTERA			2,276,418,297	100.000%
	ACTIVO NETO			2,248,368,419	
	VAR ESTABLECIDO \$			26,980,421	1.200%
	VAR OBSERVADO PROMEDIO \$			7,903,852	0.354%
	Cartera al:			31-jul-17	

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