

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			19,965,204	0.618%
	BONOS	220609	NO APLICA	19,965,204	0.618%
	Cert. Bursatiles Bancarios			47,799,665	1.481%
94	BACOMER	10U	AAA(mex)	26,412,126	0.818%
94	BINTER	16U	A+(mex)	10,959,297	0.339%
94	BINTER	17U	A+(mex)	10,428,241	0.323%
	Cert.Burs.Fiduciario Rend.			20,021,233	0.620%
1C	UDITRAC	ISHRS	Bajb	20,021,233	0.620%
	Cert.Burs.Ind.Carr.Seg. UDIS			70,668,724	2.189%
2U	CBIC006	321125	NO APLICA	27,598,144	0.855%
2U	CBIC007	221208	NO APLICA	23,960,441	0.742%
2U	CBIC009	331124	NO APLICA	19,110,139	0.592%
	Cert.Burs.Resp.x Hipot. BORHIS			1,034,525	0.032%
97	MTROFCB	08	AA(mex)	1,034,525	0.032%
	Certificado Bursatil			23,705,420	0.734%
90	PAMMCB	14U	HR AAA	23,705,420	0.734%
	Certificado Bursatil			100,408,583	3.110%
91	RCO	12U	AAA(mex)	50,785,605	1.573%
91	CAMSCB	13U	AA(mex)	18,582,902	0.576%
91	MAYACB	12U	AA(mex)	18,257,440	0.565%
91	TENIXCB	14U	AA+(mex)	9,137,463	0.283%
91	OPI	15U	HR AA+	3,645,173	0.113%
	Eurobonos a Mediano Plazo MXP			34,000,386	1.053%
D8	GS	1-10	A	26,214,281	0.812%
D8	BARCLAY	5-07	A-	7,786,105	0.241%
	Notas Estruc. Int. a descuento			49,358,446	1.529%
D2	CONM151	351215	AAA(mex)	41,415,711	1.283%
D2	REDC933	280610	BBB	7,942,735	0.246%
	Notas Estruc.Med.Pzo. en Ext.			46,611,841	1.444%
D7	BAC871	251021	A	46,611,841	1.444%
	Udibonos UDIS			2,681,741,052	83.062%
S	UDIBONO	251204	NO APLICA	2,556,946,662	79.197%
S	UDIBONO	281130	NO APLICA	92,037,122	2.851%
S	UDIBONO	351122	NO APLICA	32,757,268	1.015%
	Valores paraestatales Rendim.			101,976,114	3.159%
95	PEMEX	10U	Aa3.mx	43,461,526	1.346%
95	FHIPOCB	17U	AAA(mex)	34,048,121	1.055%
95	CFE	15U	Aa1.mx	16,480,867	0.510%
95	PEMEX	09U	Aa3.mx	5,392,560	0.167%
95	CEDEVIS	06-4U	A3	1,450,696	0.045%
95	CFECB	09U	Aa1.mx	833,827	0.026%
95	CEDEVIS	06-3U	AAA(mex)	308,518	0.010%
	Reportos			31,296,163	0.969%
LD	BONDESD	210325	NO APLICA	31,296,163	0.969%
	TOTAL CARTERA			3,228,587,355	100.000%
	ACTIVO NETO			3,235,149,112	
	VAR ESTABLECIDO \$			102,877,742	3.180%
	VAR OBSERVADO PROMEDIO \$			16,065,729	0.492%
	Cartera al:		31-jul-17		

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