

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA
LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gob. Fed. Tasa fija			79,995,000	2.600%
M	BONOS	220609	NO APLICA	50,584,250	1.644%
M	BONOS	191211	NO APLICA	29,410,751	0.956%
	Cert. Bursatiles Bancarios			49,029,309	1.594%
94	BACOMER	10U	AAA(mex)	26,415,181	0.859%
94	BINTER	16U	A+(mex)	12,232,267	0.398%
94	BINTER	17U	A+(mex)	10,381,860	0.337%
	Cert.Burs.Fiduciario Rend.			20,397,772	0.663%
1C	UDITRAC	ISHRS	Bajb	20,397,772	0.663%
	Cert.Burs.Ind.Carr.Seg. UDIS			71,946,902	2.338%
2U	CBIC006	321125	NO APLICA	28,086,209	0.913%
2U	CBIC007	221208	NO APLICA	24,407,986	0.793%
2U	CBIC009	331124	NO APLICA	19,452,706	0.632%
	Cert.Burs.Resp.x Hipot. BORHIS			1,019,143	0.033%
97	MTROFCB	08	AA(mex)	1,019,143	0.033%
	Certificado Bursatil			24,273,458	0.789%
90	PAMMCB	14U	HR AAA	24,273,458	0.789%
	Certificado Bursatil			101,341,980	3.294%
91	RCO	12U	AAA(mex)	50,641,028	1.646%
91	CAMSCB	13U	AA(mex)	18,993,000	0.617%
91	MAYACB	12U	AA(mex)	18,741,701	0.609%
91	TENIXCB	14U	AA+(mex)	9,347,697	0.304%
91	OPI	15U	HR AA+	3,618,555	0.118%
	Eurobonos a Mediano Plazo MXP			34,164,814	1.110%
D8	GS	1-10	A	26,222,590	0.852%
D8	BARCLAY	5-07	A-	7,942,224	0.258%
	Notas Estruc. Int. a descuento			50,578,287	1.644%
D2	CONM151	351215	AAA(mex)	42,479,148	1.381%
D2	REDC933	280610	BBB	8,099,139	0.263%
	Notas Estruc.Med.Pzo. en Ext.			47,690,578	1.550%
D7	BAC871	251021	A	47,690,578	1.550%
	Udibonos UDIS			2,492,098,742	80.998%
S	UDIBONO	251204	NO APLICA	2,319,631,991	75.392%
S	UDIBONO	281130	NO APLICA	149,219,843	4.850%
S	UDIBONO	351122	NO APLICA	23,246,907	0.756%
	Valores paraestatales Rendim.			103,281,227	3.357%
95	PEMEX	10U	Aa3.mx	44,398,533	1.443%
95	FHIPOCB	17U	AAA(mex)	33,919,137	1.102%
95	CFE	15U	Aa1.mx	16,819,937	0.547%
95	PEMEX	09U	Aa3.mx	5,506,380	0.179%
95	CEDEVIS	06-4U	A3	1,475,253	0.048%
95	CFECB	09U	Aa1.mx	846,978	0.028%
95	CEDEVIS	06-3U	AAA(mex)	315,010	0.010%
	Reportos			926,386	0.030%
IS	BPA182	240905	NO APLICA	926,386	0.030%
	TOTAL CARTERA			3,076,743,597	100.000%
	ACTIVO NETO			3,084,306,204	
	VAR ESTABLECIDO \$			98,080,937	3.180%
	VAR OBSERVADO PROMEDIO \$			14,744,641	0.475%
	Cartera al:			29-sep-17	

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