

**SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA**
**LARGO PLAZO TASA REAL**

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Cert. Bursatiles Bancarios</b>			<b>46,955,207</b>	<b>1.433%</b>
94	BACOMER	10U	AAA(mex)	26,089,986	0.796%
94	BINTER	16U	A+(mex)	10,695,101	0.326%
94	BINTER	17U	A+(mex)	10,170,120	0.310%
	<b>Cert.Burs.Fiduciario Rend.</b>			<b>19,974,928</b>	<b>0.610%</b>
1C	UDITRAC	ISHRS	Bajb	19,974,928	0.610%
	<b>Cert.Burs.Ind.Carr.Seg. UDIS</b>			<b>70,868,858</b>	<b>2.163%</b>
2U	CBIC006	321125	NO APLICA	27,620,427	0.843%
2U	CBIC007	221208	NO APLICA	24,218,861	0.739%
2U	CBIC009	331124	NO APLICA	19,029,570	0.581%
	<b>Cert.Burs.Resp.x Hipot. BORHIS</b>			<b>1,052,148</b>	<b>0.032%</b>
97	MTROFCB	08	AA(mex)	1,052,148	0.032%
	<b>Certificado Bursatil</b>			<b>23,144,381</b>	<b>0.706%</b>
90	PAMMCB	14U	HR AAA	23,144,381	0.706%
	<b>Certificado Bursatil</b>			<b>99,675,584</b>	<b>3.042%</b>
91	RCO	12U	AAA(mex)	49,602,701	1.514%
91	MAYACB	12U	AA(mex)	18,686,342	0.570%
91	CAMSCB	13U	AA(mex)	18,377,320	0.561%
91	TENIXCB	14U	AA+(mex)	9,541,197	0.291%
91	OPI	15U	HR AA+	3,468,025	0.106%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>33,541,169</b>	<b>1.024%</b>
D8	GS	1-10	A	25,878,724	0.790%
D8	BARCLAY	5-07	A-	7,662,446	0.234%
	<b>Notas Estruc. Int. a descuento</b>			<b>49,630,957</b>	<b>1.515%</b>
D2	CONM151	351215	AAA(mex)	41,633,049	1.271%
D2	REDC933	280610	BBB	7,997,908	0.244%
	<b>Notas Estruc.Med.Pzo. en Ext.</b>			<b>45,539,206</b>	<b>1.390%</b>
D7	BAC871	251021	A	45,539,206	1.390%
	<b>Udibonos UDIS</b>			<b>2,792,117,557</b>	<b>85.215%</b>
S	UDIBONO	251204	NO APLICA	2,602,482,362	79.427%
S	UDIBONO	281130	NO APLICA	111,687,084	3.409%
S	UDIBONO	351122	NO APLICA	42,900,547	1.309%
S	UDIBONO	220609	NO APLICA	35,047,564	1.070%
	<b>Valores paraestatales Rendim.</b>			<b>67,739,074</b>	<b>2.067%</b>
95	PEMEX	10U	Aa3.mx	43,553,422	1.329%
95	CFE	15U	Aa1.mx	16,103,292	0.491%
95	PEMEX	09U	Aa3.mx	5,307,625	0.162%
95	CEDEVIS	06-4U	A3	1,431,804	0.044%
95	CFECB	09U	Aa1.mx	1,039,328	0.032%
95	CEDEVIS	06-3U	AAA(mex)	303,603	0.009%
	<b>Reportos</b>			<b>26,328,420</b>	<b>0.804%</b>
LD	BONDESD	200702	NO APLICA	26,328,420	0.804%
	<b>TOTAL CARTERA</b>			<b>3,276,567,490</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>3,277,556,543</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>104,226,298</b>	<b>3.180%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>16,661,035</b>	<b>0.506%</b>
	<b>Cartera al:</b>			<b>31-may-17</b>	

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