

**SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA**
**MEDIANO PLAZO**

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Cedes</b>			<b>40,124,520</b>	<b>1.110%</b>
F	BINTER	17025	F1(mex)	40,124,520	1.110%
	<b>Cert. Bursatiles Bancarios</b>			<b>2,139,243</b>	<b>0.059%</b>
94	BINTER	16U	A+(mex)	2,139,243	0.059%
	<b>Cert.Burs.Ind.Carr.Seg. UDIS</b>			<b>11,048,171</b>	<b>0.306%</b>
2U	CBIC006	321125	NO APLICA	11,048,171	0.306%
	<b>Certificado Bursatil</b>			<b>11,572,784</b>	<b>0.320%</b>
90	PAMMCB	14U	HR AAA	11,572,784	0.320%
	<b>Certificado Bursatil</b>			<b>74,841,881</b>	<b>2.071%</b>
91	FEMSA	07U	AA+(mex)	46,390,167	1.284%
91	TENIXCB	14U	AA+(mex)	14,312,039	0.396%
91	DOIXCB	15U	HR AA+	10,715,798	0.297%
91	RCO	12U	AAA(mex)	3,423,877	0.095%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>3,042,666</b>	<b>0.084%</b>
D8	KEXIM	1-07	AA	3,042,666	0.084%
	<b>Udibonos UDIS</b>			<b>3,025,333,430</b>	<b>83.717%</b>
S	UDIBONO	201210	NO APLICA	1,103,959,220	30.549%
S	UDIBONO	220609	NO APLICA	995,907,160	27.559%
S	UDIBONO	171214	NO APLICA	738,617,451	20.439%
S	UDIBONO	190613	NO APLICA	186,849,599	5.170%
	<b>Valores paraestatales Rendim.</b>			<b>78,384,727</b>	<b>2.169%</b>
95	PEMEX	10U	Aa3.mx	52,315,798	1.448%
95	PEMEX	09U	Aa3.mx	12,555,710	0.347%
95	CDVITOT	14U	AAA(mex)	6,579,180	0.182%
95	CEDEVIS	06-2U	A3	5,908,303	0.163%
95	CFECB	09U	Aa1.mx	1,025,736	0.028%
	<b>Reportos</b>			<b>367,294,128</b>	<b>10.164%</b>
M	BONOS	200611	NO APLICA	367,294,128	10.164%
	<b>TOTAL CARTERA</b>			<b>3,613,781,550</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>3,578,947,289</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>64,063,156</b>	<b>1.790%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>11,472,674</b>	<b>0.319%</b>
	<b>Cartera al:</b>		<b>31-may-17</b>		

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