

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA
MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gob. Fed. Tasa fija			29,947,805	0.874%
M	BONOS	220609	NO APLICA	29,947,805	0.874%
	Cert. Bursatiles Bancarios			2,192,088	0.064%
94	BINTER	16U	A+(mex)	2,192,088	0.064%
	Cert.Burs.Ind.Carr.Seg. UDIS			11,039,258	0.322%
2U	CBIC006	321125	NO APLICA	11,039,258	0.322%
	Certificado Bursatil			11,853,317	0.346%
90	PAMMCB	14U	HR AAA	11,853,317	0.346%
	Certificado Bursatil			75,079,758	2.192%
91	FEMSA	07U	AAA(mex)	46,939,153	1.371%
91	TENIXCB	14U	AA+(mex)	13,706,429	0.400%
91	DOIXCB	15U	HR AA+	10,928,648	0.319%
91	RCO	12U	AAA(mex)	3,505,528	0.102%
	Eurobonos a Mediano Plazo MXP			3,081,814	0.090%
D8	KEXIM	1-07	AA	3,081,814	0.090%
	Udibonos UDIS			2,876,515,413	83.995%
S	UDIBONO	201210	NO APLICA	1,052,332,304	30.728%
S	UDIBONO	220609	NO APLICA	884,811,685	25.837%
S	UDIBONO	171214	NO APLICA	734,656,270	21.452%
S	UDIBONO	190613	NO APLICA	204,715,154	5.978%
	Valores paraestatales Rendim.			76,840,683	2.244%
95	PEMEX	10U	Aa3.mx	52,205,415	1.524%
95	PEMEX	09U	Aa3.mx	12,756,633	0.373%
95	CDVITOT	14U	AAA(mex)	6,150,930	0.180%
95	CEDEVIS	06-2U	A3	4,904,784	0.143%
95	CFECB	09U	Aa1.mx	822,922	0.024%
	Reportos			338,069,437	9.872%
LD	BONDESD	200730	NO APLICA	338,069,437	9.872%
	TOTAL CARTERA			3,424,619,573	100.000%
	ACTIVO NETO			3,435,372,089	
	VAR ESTABLECIDO \$			61,493,160	1.790%
	VAR OBSERVADO PROMEDIO \$			9,577,363	0.277%
	Cartera al:			31-jul-17	

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