



**FT-REAL Franklin Templeton Deuda Tasa Real, S. A. de C.V., Fondo de Inversión en Instrumentos de Deuda
CARTERA DE VALORES AL 10 agosto, 2017**

Tipo Valor	Emisora	Serie	Calif. / Bursatilidad	Cant. Títulos	Valor Razonable	Participación Porcentual
TÍTULOS PARA NEGOCIAR						
INVERSIÓN EN TÍTULOS DE DEUDA						
VALORES GUBERNAMENTALES						
S	UDIBONO	171214	mxAAA	13,343	7,800,939.41	0.92
S	UDIBONO	190613	mxAAA	82,717	48,744,477.28	5.72
S	UDIBONO	201210	mxAAA	50,760	28,878,055.30	3.39
S	UDIBONO	220609	mxAAA	69,910	38,504,263.66	4.52
S	UDIBONO	251204	mxAAA	76,707	49,035,721.88	5.75
S	UDIBONO	281130	mxAAA	9,245	5,772,844.02	0.68
S	UDIBONO	351122	mxAAA	33,648	22,308,092.73	2.62
S	UDIBONO	401115	mxAAA	59,828	37,150,705.08	4.36
S	UDIBONO	461108	mxAAA	34,855	21,803,359.05	2.56
TÍTULOS BANCARIOS						
F	BANOBR	U06008	mxAAA	13,275	8,063,177.05	0.95
94	BACOMER	07U	Aaa.mx	11,298	6,757,797.09	0.79
PAPEL PRIVADO						
D8	SANTAN	3-07	BBB+	14	21,196,041.24	2.49
90	PAMMCB	14U	mxAAA	53,090	32,279,669.30	3.79
91	DOIXCB	15U	mxAA	6,961	3,238,395.01	0.38
91	FICCB	08U	Aa1.mx	9,655	6,139,218.33	0.72
91	FICCB	09U	Aa1.mx	8,139	1,828,922.47	0.21
91	FUNO	16U	AAA(mex)	31,286	18,104,553.82	2.12
91	LIVEPOL	10U	mxAAA	24,281	14,230,382.64	1.67
91	RCO	12U	mxAAA	39,352	22,203,578.21	2.60
95	CDVITOT	11-3U	mxAAA	4,075	889,645.96	0.10
95	CDVITOT	12U	mxAAA	4,539	1,262,538.28	0.15
95	CDVITOT	12-2U	mxAAA	761	203,980.06	0.02
95	CDVITOT	14U	Aaa.mx	4,369	1,257,716.46	0.15
95	CDVITOT	15U	mxAAA	43,530	17,727,370.93	2.08
95	CEDEVIS	06-3U	mxAAA	13,376	940,527.90	0.11
95	CEDEVIS	07-3U	mxAAA	14,092	2,500,193.52	0.29
95	CEDEVIS	0810U	mxAAA	12,212	3,978,227.59	0.47
95	CEDEVIS	08-2U	mxAAA	34,068	11,246,753.55	1.32
95	CEDEVIS	08-4U	mxAAA	2,500	1,108,972.06	0.13
95	CEDEVIS	08-6U	mxAAA	4,477	1,773,062.09	0.21
95	CEDEVIS	10-6U	mxAAA	45,900	8,967,738.71	1.05
95	CEDEVIS	11-2U	mxAAA	35,212	8,964,307.79	1.05
95	CEDEVIS	12U	mxAAA	5,781	1,726,625.66	0.20
95	CEDEVIS	13U	Aaa.mx	1,485	415,092.03	0.05
95	CFE	15U	Aa1.mx	34,833	20,542,048.44	2.41
95	CFECB	09U	Aa1.mx	64,347	7,641,843.99	0.90
95	FHIPOCB	17U	AAA(mex)	53,861	31,096,407.75	3.65
95	HITOTAL	10U	mxAAA	260,875	15,422,795.65	1.81
95	PEMEX	10U	Aa3.mx	34,401	19,763,855.01	2.32
95	PEMEX	12U	Aa3.mx	2,858	1,414,880.21	0.17
95	PEMEX	14U	Aa3.mx	24,029	13,198,243.87	1.55
95	PEMEX	15U	Aa3.mx	27,557	15,996,676.49	1.88
95	TFOVICB	15U	mxAAA	63,867	30,155,614.65	3.54
95	TFOVICB	15-2U	mxAAA	39,565	19,106,715.75	2.24
95	TFOVICB	16U	AAA(mex)	50,873	26,541,136.38	3.11
95	TFOVIS	10-2U	mxAAA	57,364	3,741,365.04	0.44
95	TFOVIS	11U	mxAAA	10,605	1,783,335.98	0.21
95	TFOVIS	11-2U	mxAAA	46,394	5,448,833.71	0.64
95	TFOVIS	11-3U	mxAAA	9,620	1,852,329.40	0.22
95	TFOVIS	12U	mxAAA	8,573	2,083,808.02	0.24
95	TFOVIS	12-2U	mxAAA	31,932	7,751,321.46	0.91
95	TFOVIS	12-3U	mxAAA	48,500	13,739,001.77	1.61
95	TFOVIS	13U	mxAAA	41,594	14,209,232.10	1.67
95	TFOVIS	13-2U	mxAAA	16,826	4,777,559.85	0.56
95	TFOVIS	13-3U	mxAAA	37,169	12,526,058.52	1.47
95	TFOVIS	14U	Aaa.mx	29,905	12,011,739.94	1.41
95	TFOVIS	14-2U	mxAAA	66,455	27,929,412.41	3.28
95	TFOVIS	14-3U	mxAAA	27,922	11,556,953.86	1.36
TOTAL INVERSIÓN EN TÍTULOS DE DEUDA					777,294,116.41	91.18
TOTAL TÍTULOS PARA NEGOCIAR					777,294,116.41	91.18
OPERACIONES DE REPORTE						
REPORTADO						
IQ	BPAG91	191219	mxAAA	746,661	75,149,769.48	8.82
TOTAL OPERACIONES DE REPORTE					75,149,769.48	8.82
TOTAL DE INVERSIÓN EN VALORES					852,443,885.89	100.00

CLASIFICACIÓN

LARGO PLAZO ESPECIALIZADA EN VALORES DE TASA REAL

CALIFICACIÓN
AAA/S6(mex)

VaR Promedio
1.016%

Limite de VaR
4.000%

Método Histórico 1 días con un nivel de confianza al 95% con 500 observaciones.

HUGO PETRICOLI CASTELLON