

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA
LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cert. Bursatiles Bancarios			47,257,264	1.441%
94	BACOMER	10U	AAA(mex)	26,156,807	0.797%
94	BINTER	16U	A+(mex)	10,814,842	0.330%
94	BINTER	17U	A+(mex)	10,285,615	0.314%
	Cert.Burs.Fiduciario Rend.			20,047,356	0.611%
1C	UDITRAC	ISHRS	Bajb	20,047,356	0.611%
	Cert.Burs.Ind.Carr.Seg. UDIS			70,599,621	2.152%
2U	CBIC006	321125	NO APLICA	27,666,272	0.843%
2U	CBIC007	221208	NO APLICA	23,753,494	0.724%
2U	CBIC009	331124	NO APLICA	19,179,855	0.585%
	Cert.Burs.Resp.x Hipot. BORHIS			1,038,835	0.032%
97	MTROFCB	08	AA(mex)	1,038,835	0.032%
	Certificado Bursatil			23,423,765	0.714%
90	PAMMCB	14U	HR AAA	23,423,765	0.714%
	Certificado Bursatil			100,191,944	3.054%
91	RCO	12U	AAA(mex)	50,112,522	1.528%
91	MAYACB	12U	AA(mex)	18,907,838	0.576%
91	CAMSCB	13U	AA(mex)	18,621,587	0.568%
91	TENIXCB	14U	AA+(mex)	9,041,346	0.276%
91	OPI	15U	HR AA+	3,508,651	0.107%
	Eurobonos a Mediano Plazo MXP			33,653,675	1.026%
D8	GS	1-10	A	25,948,593	0.791%
D8	BARCLAY	5-07	A-	7,705,082	0.235%
	Notas Estruc. Int. a descuento			48,693,007	1.484%
D2	CONM151	351215	AAA(mex)	40,892,717	1.247%
D2	REDC933	280610	BBB	7,800,290	0.238%
	Notas Estruc.Med.Pzo. en Ext.			46,024,651	1.403%
D7	BAC871	251021	A	46,024,651	1.403%
	Udibonos UDIS			2,764,263,154	84.265%
S	UDIBONO	251204	NO APLICA	2,574,939,421	78.493%
S	UDIBONO	281130	NO APLICA	111,241,391	3.391%
S	UDIBONO	351122	NO APLICA	53,066,106	1.618%
S	UDIBONO	220609	NO APLICA	25,016,237	0.763%
	Valores paraestatales Rendim.			68,015,852	2.073%
95	PEMEX	10U	Aa3.mx	43,591,937	1.329%
95	CFE	15U	Aa1.mx	16,326,836	0.498%
95	PEMEX	09U	Aa3.mx	5,314,195	0.162%
95	CEDEVIS	06-4U	A3	1,434,649	0.044%
95	CFECB	09U	Aa1.mx	1,043,731	0.032%
95	CEDEVIS	06-3U	AAA(mex)	304,505	0.009%
	Reportos			57,241,556	1.745%
LD	BONDESD	200702	NO APLICA	57,241,556	1.745%
	TOTAL CARTERA			3,280,450,680	100.000%
	ACTIVO NETO			3,285,554,860	
	VAR ESTABLECIDO \$			104,480,645	3.180%
	VAR OBSERVADO PROMEDIO \$			15,991,264	0.485%
	Cartera al:			15-jun-17	

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