

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA
LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
M	Bonos Gob. Fed. Tasa fija			19,978,329	0.626%
	BONOS	220609	NO APLICA	19,978,329	0.626%
	Cert. Bursatiles Bancarios			47,913,007	1.501%
94	BACOMER	10U	AAA(mex)	26,499,850	0.830%
94	BINTER	16U	A+(mex)	10,971,836	0.344%
94	BINTER	17U	A+(mex)	10,441,321	0.327%
	Cert.Burs.Fiduciario Rend.			20,051,431	0.628%
1C	UDITRAC	ISHRS	Bajb	20,051,431	0.628%
	Cert.Burs.Ind.Carr.Seg. UDIS			70,841,518	2.219%
2U	CBIC006	321125	NO APLICA	27,659,091	0.866%
2U	CBIC007	221208	NO APLICA	24,030,464	0.753%
2U	CBIC009	331124	NO APLICA	19,151,964	0.600%
	Cert.Burs.Resp.x Hipot. BORHIS			1,018,674	0.032%
97	MTROFCB	08	AA(mex)	1,018,674	0.032%
	Certificado Bursatil			23,726,074	0.743%
90	PAMMCB	14U	HR AAA	23,726,074	0.743%
	Certificado Bursatil			99,261,365	3.109%
91	RCO	12U	AAA(mex)	49,519,080	1.551%
91	CAMSCB	13U	AA(mex)	18,642,303	0.584%
91	MAYACB	12U	AA(mex)	18,282,437	0.573%
91	TENIXCB	14U	AA+(mex)	9,167,766	0.287%
91	OPI	15U	HR AA+	3,649,779	0.114%
	Eurobonos a Mediano Plazo MXP			34,115,981	1.069%
D8	GS	1-10	A	26,303,921	0.824%
D8	BARCLAY	5-07	A-	7,812,061	0.245%
	Notas Estruc. Int. a descuento			49,536,739	1.552%
D2	CONM151	351215	AAA(mex)	41,571,342	1.302%
D2	REDC933	280610	BBB	7,965,397	0.250%
	Notas Estruc.Med.Pzo. en Ext.			46,665,280	1.462%
D7	BAC871	251021	A	46,665,280	1.462%
	Udibonos UDIS			2,673,585,833	83.752%
S	UDIBONO	251204	NO APLICA	2,558,468,371	80.146%
S	UDIBONO	281130	NO APLICA	82,288,473	2.578%
S	UDIBONO	351122	NO APLICA	32,828,989	1.028%
	Valores paraestatales Rendim.			102,208,923	3.202%
95	PEMEX	10U	Aa3.mx	43,565,394	1.365%
95	FHIPOCB	17U	AAA(mex)	34,106,110	1.068%
95	CFE	15U	Aa1.mx	16,530,119	0.518%
95	PEMEX	09U	Aa3.mx	5,406,816	0.169%
95	CEDEVIS	06-4U	A3	1,455,272	0.046%
95	CFECB	09U	Aa1.mx	835,476	0.026%
95	CEDEVIS	06-3U	AAA(mex)	309,736	0.010%
	Reportos			3,356,658	0.105%
LD	BONDESD	200702	NO APLICA	3,356,658	0.105%
	TOTAL CARTERA			3,192,259,811	100.000%
	ACTIVO NETO			3,189,052,245	
	VAR ESTABLECIDO \$			101,411,861	3.180%
	VAR OBSERVADO PROMEDIO \$			15,843,445	0.493%
	Cartera al:		10-ago-17		

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