

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA
MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cert. Bursatiles Bancarios			2,163,194	0.061%
94	BINTER	16U	A+(mex)	2,163,194	0.061%
	Cert.Burs.Ind.Carr.Seg. UDIS			11,066,509	0.311%
2U	CBIC006	321125	NO APLICA	11,066,509	0.311%
	Certificado Bursatil			11,712,483	0.329%
90	PAMMCB	14U	HR AAA	11,712,483	0.329%
	Certificado Bursatil			74,267,328	2.084%
91	FEMSA	07U	AAA(mex)	46,461,631	1.304%
91	TENIXCB	14U	AA+(mex)	13,562,250	0.381%
91	DOIXCB	15U	HR AA+	10,784,379	0.303%
91	RCO	12U	AAA(mex)	3,459,068	0.097%
	Eurobonos a Mediano Plazo MXP			3,052,287	0.086%
D8	KEXIM	1-07	AA	3,052,287	0.086%
	Udibonos UDIS			2,993,614,532	84.013%
S	UDIBONO	201210	NO APLICA	1,092,644,073	30.664%
S	UDIBONO	220609	NO APLICA	990,585,242	27.800%
S	UDIBONO	171214	NO APLICA	727,145,656	20.407%
S	UDIBONO	190613	NO APLICA	183,239,561	5.142%
	Valores paraestatales Rendim.			78,500,306	2.203%
95	PEMEX	10U	Aa3.mx	52,362,062	1.469%
95	PEMEX	09U	Aa3.mx	12,571,252	0.353%
95	CDVITOT	14U	AAA(mex)	6,600,615	0.185%
95	CEDEVIS	06-2U	A3	5,936,296	0.167%
95	CFECB	09U	Aa1.mx	1,030,081	0.029%
	Reportos			388,895,110	10.914%
BI	CETES	171109	NO APLICA	388,895,110	10.914%
	TOTAL CARTERA			3,563,271,748	100.000%
	ACTIVO NETO			3,558,969,151	
	VAR ESTABLECIDO \$			63,705,548	1.790%
	VAR OBSERVADO PROMEDIO \$			10,358,583	0.289%
	Cartera al:			15-jun-17	

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