

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA
MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gob. Fed. Tasa fija			29,967,493	0.897%
M	BONOS	220609	NO APLICA	29,967,493	0.897%
	Cert. Bursatiles Bancarios			2,194,596	0.066%
94	BINTER	16U	A+(mex)	2,194,596	0.066%
	Cert.Burs.Ind.Carr.Seg. UDIS			11,063,636	0.331%
2U	CBIC006	321125	NO APLICA	11,063,636	0.331%
	Certificado Bursatil			11,863,645	0.355%
90	PAMMCB	14U	HR AAA	11,863,645	0.355%
	Certificado Bursatil			75,220,302	2.250%
91	FEMSA	07U	AAA(mex)	47,078,569	1.408%
91	TENIXCB	14U	AA+(mex)	13,751,884	0.411%
91	DOIXCB	15U	HR AA+	10,971,744	0.328%
91	RCO	12U	AAA(mex)	3,418,105	0.102%
	Eurobonos a Mediano Plazo MXP			3,088,463	0.092%
D8	KEXIM	1-07	AA	3,088,463	0.092%
	Udibonos UDIS			2,885,430,626	86.320%
S	UDIBONO	201210	NO APLICA	1,055,750,070	31.584%
S	UDIBONO	220609	NO APLICA	887,627,097	26.554%
S	UDIBONO	171214	NO APLICA	736,901,420	22.045%
S	UDIBONO	190613	NO APLICA	205,152,038	6.137%
	Valores paraestatales Rendim.			77,035,212	2.305%
95	PEMEX	10U	Aa3.mx	52,330,179	1.566%
95	PEMEX	09U	Aa3.mx	12,790,357	0.383%
95	CDVITOT	14U	AAA(mex)	6,173,721	0.185%
95	CEDEVIS	06-2U	A3	4,916,405	0.147%
95	CFECB	09U	Aa1.mx	824,550	0.025%
	Reportos			246,845,308	7.385%
IM	BPAG28	200220	NO APLICA	246,845,308	7.385%
	TOTAL CARTERA			3,342,709,281	100.000%
	ACTIVO NETO			3,331,615,803	
	VAR ESTABLECIDO \$			59,635,923	1.790%
	VAR OBSERVADO PROMEDIO \$			8,861,896	0.262%
	Cartera al:				10-ago-17

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