

IXECP

AAA/S3(mex)

Fondos de Inversión en Instrumentos de Deuda

Fitch México, S.A. de C.V.

Mediano Plazo

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos de Protección al Ahorro Pago Sem. Int. (BPA 182)			184,552,709	12.41%
IS	BPA182	210909	AAA(mex)	41,234,479	2.77%
IS	BPA182	220908	AAA(mex)	41,129,829	2.77%
IS	BPA182	240307	AAA(mex)	25,709,198	1.73%
IS	BPA182	250306	AAA(mex)	25,547,762	1.72%
IS	BPA182	190103	AAA(mex)	25,502,963	1.72%
IS	BPA182	200423	AAA(mex)	25,428,479	1.71%
	Bondes D			674,556,041	45.36%
LD	BONDES D	191003	AAA(mex)	130,034,828	8.74%
LD	BONDES D	190808	AAA(mex)	50,910,214	3.42%
LD	BONDES D	200730	AAA(mex)	50,601,962	3.40%
LD	BONDES D	210121	AAA(mex)	49,914,185	3.36%
LD	BONDES D	220317	AAA(mex)	49,845,911	3.35%
LD	BONDES D	200130	AAA(mex)	40,176,644	2.70%
LD	BONDES D	181227	AAA(mex)	40,042,931	2.69%
LD	BONDES D	191205	AAA(mex)	30,136,366	2.03%
LD	BONDES D	210520	AAA(mex)	30,068,762	2.02%
LD	BONDES D	190627	AAA(mex)	28,101,609	1.89%
LD	BONDES D	180927	AAA(mex)	21,056,498	1.42%
LD	BONDES D	191226	AAA(mex)	20,164,079	1.36%
LD	BONDES D	190328	AAA(mex)	20,107,550	1.35%
LD	BONDES D	190207	AAA(mex)	20,077,995	1.35%
LD	BONDES D	190411	AAA(mex)	20,045,639	1.35%
LD	BONDES D	200702	AAA(mex)	20,013,853	1.35%
LD	BONDES D	220113	AAA(mex)	19,970,132	1.34%
LD	BONDES D	201126	AAA(mex)	18,468,863	1.24%
LD	BONDES D	181213	AAA(mex)	14,818,022	1.00%
	Bonos de Protección al Ahorro (BPAG91)			161,670,585	10.87%
IQ	BPAG91	190822	AAA(mex)	50,544,962	3.40%
IQ	BPAG91	200423	AAA(mex)	30,484,686	2.05%
IQ	BPAG91	211223	AAA(mex)	30,022,717	2.02%
IQ	BPAG91	181018	AAA(mex)	25,474,772	1.71%
IQ	BPAG91	181220	AAA(mex)	25,143,449	1.69%
	Bonos de Protección al Ahorro (BPAG28)			120,143,751	8.08%
IM	BPAG28	190725	AAA(mex)	50,167,405	3.37%
IM	BPAG28	200514	AAA(mex)	29,973,571	2.02%
IM	BPAG28	190516	AAA(mex)	20,010,768	1.35%
IM	BPAG28	210211	AAA(mex)	19,992,007	1.34%
	Certificados Bursátiles de Banca de Desarrollo			25,129,702	1.69%
CD	BACMEXT	18	mxAAA	15,073,368	1.01%
CD	NAFR	210423	AAA(mex)	10,056,334	0.68%
	Certificados de Depósito			127,315,589	8.56%
F	BANSAN	18029	F1+(mex)	30,082,177	2.02%
F	BANORTE	18002	F1+(mex)	30,081,353	2.02%
F	BSCTIA	18011	F1+(mex)	30,047,429	2.02%
F	BANORTE	18008	F1+(mex)	15,000,000	1.01%
F	BACOMER	18140	F1+(mex)	12,061,769	0.81%
F	BACOMER	18153	F1+(mex)	10,042,861	0.68%
	Certificados Bursátiles Bancarios			40,082,050	2.70%
94	BSMX	18	AAA(mex)	20,054,973	1.35%
94	BANAMEX	18	AAA(mex)	20,027,077	1.35%
	Certificados Bursátiles Corporativos			8,000,664	0.54%
91	HERDEZ	14	AA-(mex)	8,000,664	0.54%
	Cetes con Impuesto			19,876,072	1.34%
BI	CETES	180816	AAA(mex)	19,876,072	1.34%
	Pagaré Rendimiento Liquidable al Vencimiento (PRLVs)			30,151,134	2.03%
I	BACMEXT	18301	F1+(mex)	30,151,134	2.03%
	Titulos de Organismos Financieros Multilaterales			20,067,204	1.35%
J1	CABEI	2-15	mxAAA	20,067,204	1.35%
	Certif. Burs. Emit. Entidades o Inst. del Gobierno Federal			38,691,570	2.60%
95	PEMEX	13	Aa3.mex	10,058,173	0.68%
95	PEMEX	14	Aa3.mex	10,017,863	0.67%
95	CFE	14	Aa1.mex	10,003,604	0.67%
95	FEFA	16	AAA(mex)	6,600,664	0.44%
95	CFECB	10-2	Aa1.mex	2,011,265	0.14%
	Reportos			36,833,238	2.48%
IM	BPAG28	191121	AAA(mex)	34,032,663	2.29%
LD	BONDES D	220512	AAA(mex)	2,800,575	0.19%
	TOTAL CARTERA			1,487,070,310	100.00%
	ACTIVO NETO			1,470,971,731	

Cartera al: 17/07/2018

Limite Máximo de VaR: 0.12%

Var Promedio: 0.0230%

Parámetros: Modelo Histórico, 1 día con un nivel de confianza al 95% con 500 observaciones.

Limite autorizado por CNBV