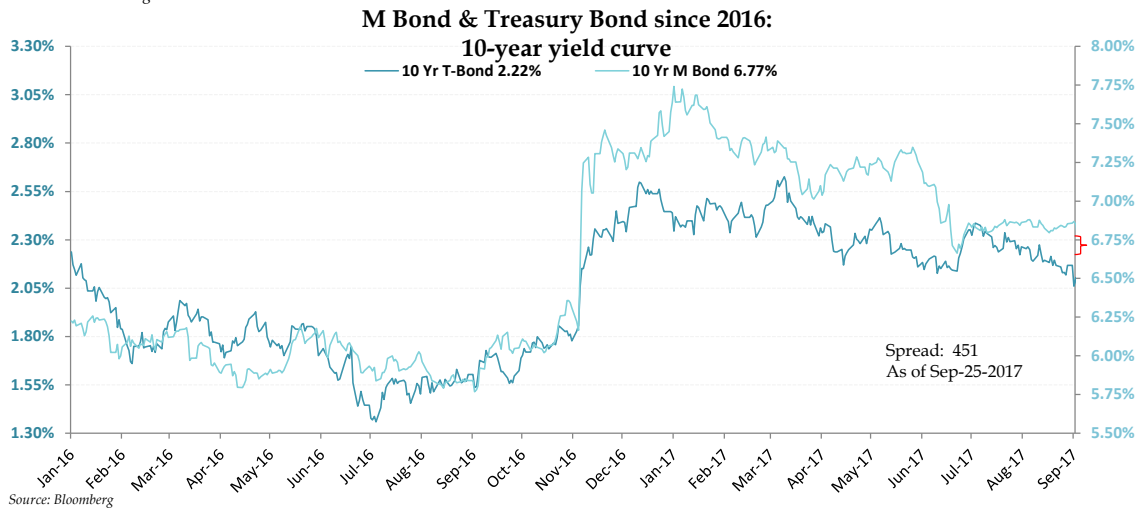
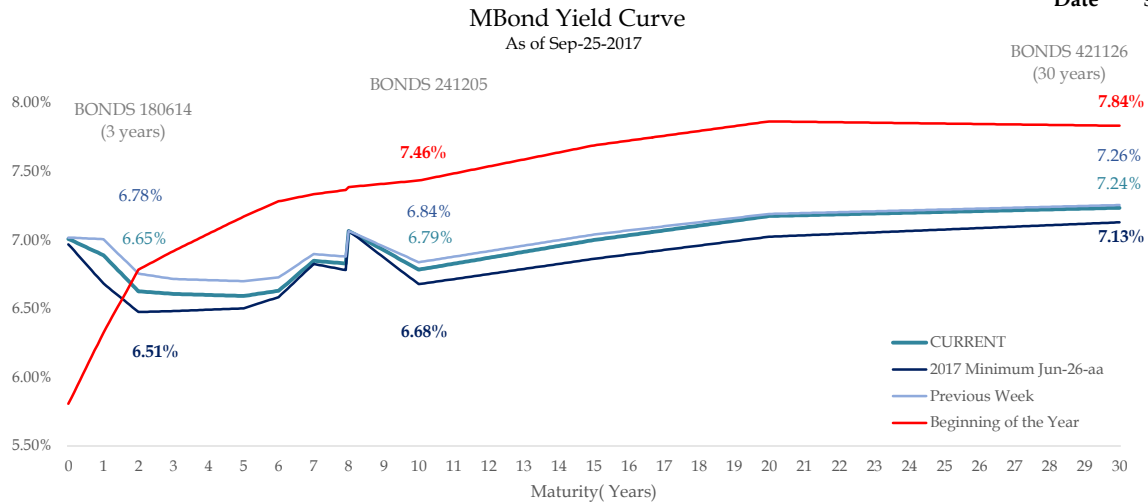


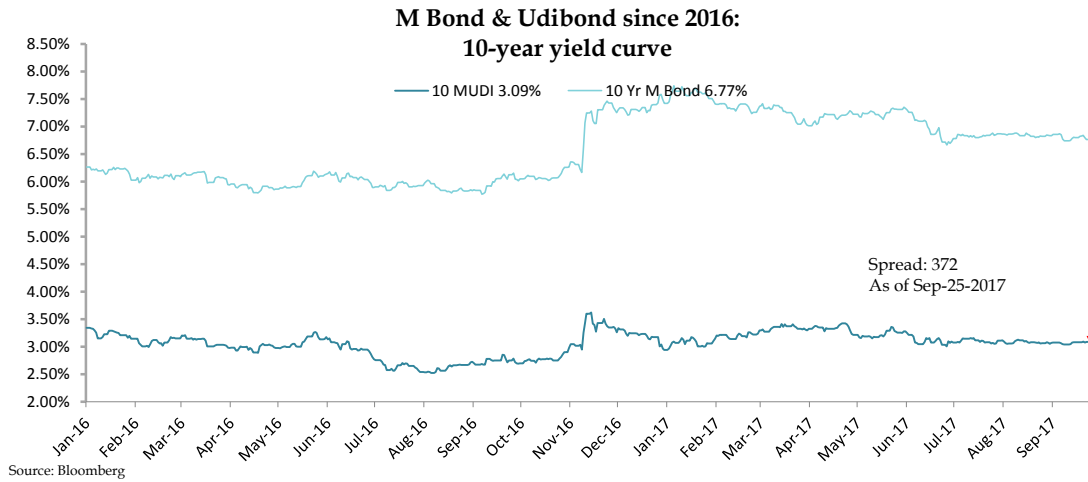
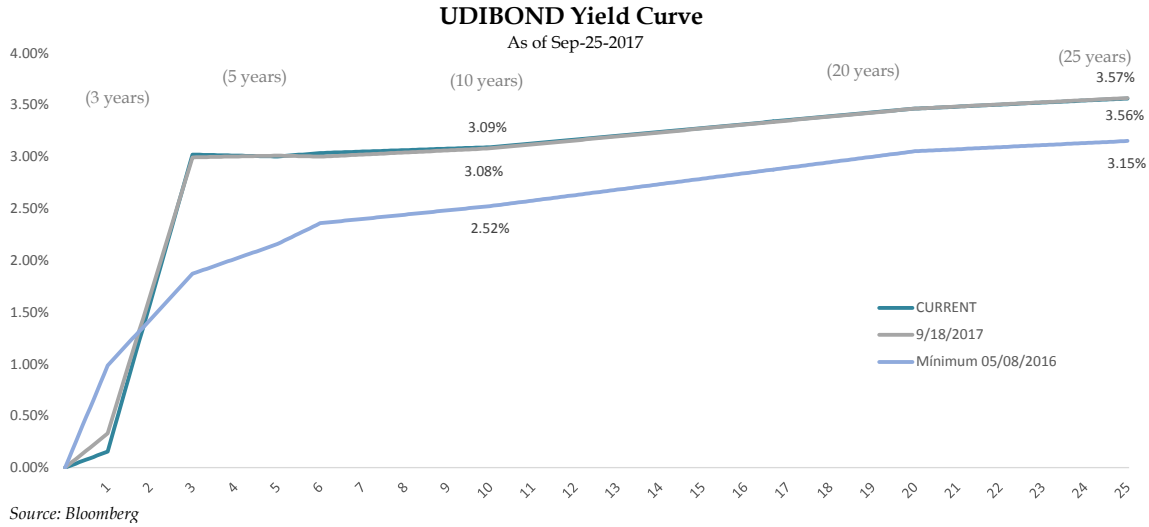
Daily Debt Report

Date **September 25, 2017**



M Bonds

Instrument	ISIN	Maturity Date	Years to Maturity	Days to next coupon	Clean Price	Dirty Price	Accrued Interest	Coupon Rate	YTM	Moody's	Fitch	S&P
MBONO 7.25 12/15/2016 Govt	MX0MGO0000C0	12/15/2016	-1	0	-	3.63	3.63	7.25	-	WR	NR	NR
MBONO 5 06/15/2017 Govt	MX0MGO0000S6	6/15/2017	0	0	-	2.50	2.50	5.00	-	WR	NR	NR
MBONO 7.75 12/14/2017 Govt	MX0MGO0000F3	12/14/2017	0	78	100.14	102.33	2.20	7.75	7.03	A3	BBB+	A
MBONO 4.75 06/14/2018 Govt	MX0MGO0000T4	6/14/2018	1	78	98.49	99.84	1.35	4.75	6.91	A3	BBB+	-
MBONO 8.5 12/13/2018 Govt	MX0MGO0000G1	12/13/2018	1	78	101.87	104.28	2.41	8.50	6.87	A3	BBB+	A
MBONO 5 12/11/2019 Govt	MX0MGO0000V0	12/11/2019	2	78	96.68	98.10	1.42	5.00	6.62	A3	BBB+	A
MBONO 8 06/11/2020 Govt	MX0MGO0000L1	6/11/2020	3	78	103.46	105.72	2.27	8.00	6.60	A3	BBB+	A
MBONO 6.5 06/10/2021 Govt	MX0MGO0000N7	6/10/2021	4	78	99.74	101.58	1.84	6.50	6.58	A3	BBB+	A
MBONO 6.5 06/09/2022 Govt	MX0MGO0000Q0	6/9/2022	5	78	99.67	101.51	1.84	6.50	6.58	A3	BBB+	A
MBONO 8 12/07/2023 Govt	MX0MGO000003	12/7/2023	6	78	107.02	109.28	2.27	8.00	6.61	A3	BBB+	A
MBONO 10 12/05/2024 Govt	MX0MGO000078	12/5/2024	7	78	119.17	122.00	2.83	10.00	6.64	A3	BBB+	A
MBONO 5.75 03/05/2026 Govt	MX0MGO0000Y4	3/5/2026	8	169	93.95	94.13	0.18	5.75	6.69	A3	BBB+	-
MBONO 7.5 06/03/2027 Govt	MX0MGO0000D8	6/3/2027	10	78	105.15	107.28	2.13	7.50	6.77	A3	BBB+	A
MBONO 8.5 05/31/2029 Govt	MX0MGO0000H9	5/31/2029	12	78	112.98	115.39	2.41	8.50	6.88	A3	BBB+	A
MBONO 7.75 05/29/2031 Govt	MX0MGO0000P2	5/29/2031	14	78	106.69	108.89	2.20	7.75	6.99	A3	BBB+	A
MBONO 7.75 11/23/2034 Govt	MX0MGO0000U2	11/23/2034	17	78	106.64	108.83	2.20	7.75	7.08	A3	BBB+	A
MBONO 10 11/20/2036 Govt	MX0MGO00000B	11/20/2036	19	78	129.51	132.34	2.83	10.00	7.16	A3	BBB+	A
MBONO 8.5 11/18/2038 Govt	MX0MGO0000J5	11/18/2038	21	78	114.26	116.66	2.41	8.50	7.19	A3	BBB+	A
MBONO 7.75 11/13/2042 Govt	MX0MGO0000R8	11/13/2042	25	78	106.38	108.58	2.20	7.75	7.20	A3	BBB+	A



UDIBOND

Instrument	ISIN	Maturity Date	Years to Maturity	Days to next coupon	Clean Price	Dirty Price	Accrued Interest	Coupon Rate	YTM	Moody's	Fitch	S&P
MUDI 3.5 12/14/2017 Govt	MX0SGO000056	12/14/2017	0	78	100.72	101.72	0.99	3.50	0.16	A3	-	A
MUDI 4 06/13/2019 Govt	MX0SGO000072	6/13/2019	2	78	101.64	102.77	1.13	4.00	3.02	A3	-	A
MUDI 2.5 12/10/2020 Govt	MX0SGO0000A1	12/10/2020	3	78	98.45	99.16	0.71	2.50	3.00	A3	-	A
MUDI 2 06/09/2022 Govt	MX0SGO0000B9	6/9/2022	5	78	95.43	96.00	0.57	2.00	3.04	A3	BBB+	A
MUDI 4.5 12/04/2025 Govt	MX0SGO000015	12/4/2025	8	78	110.24	111.51	1.28	4.50	3.09	A3	-	A
MUDI 4.5 11/22/2035 Govt	MX0SGO000023	11/22/2035	18	78	114.01	115.29	1.28	4.50	3.46	A3	-	A
MUDI 4 11/15/2040 Govt	MX0SGO000098	11/15/2040	23	78	106.93	108.06	1.13	4.00	3.56	A3	BBB+	A
MUDI 4 11/08/2046 Govt	MX0SGO0000E3	11/8/2046	29	78	107.81	108.94	1.13	4.00	3.57	A3	-	A

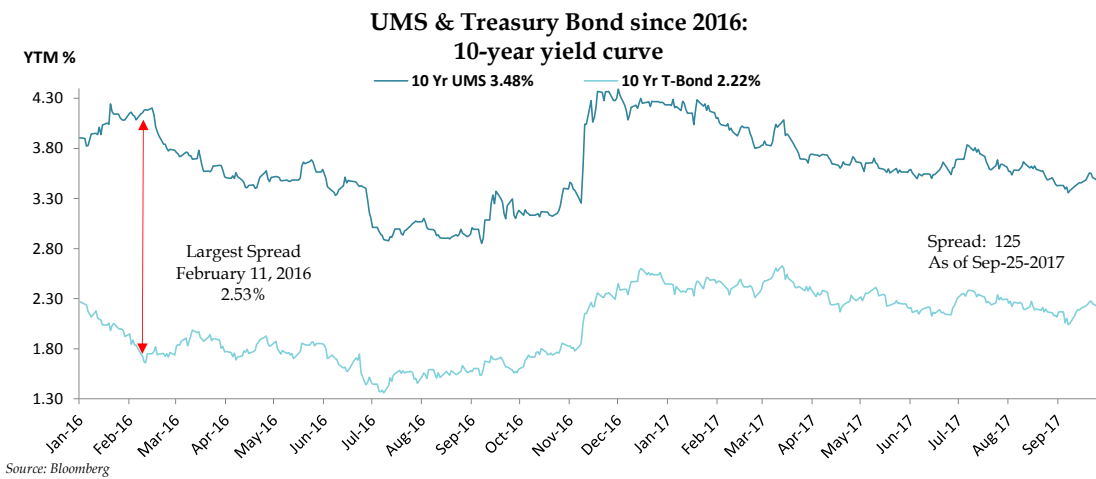
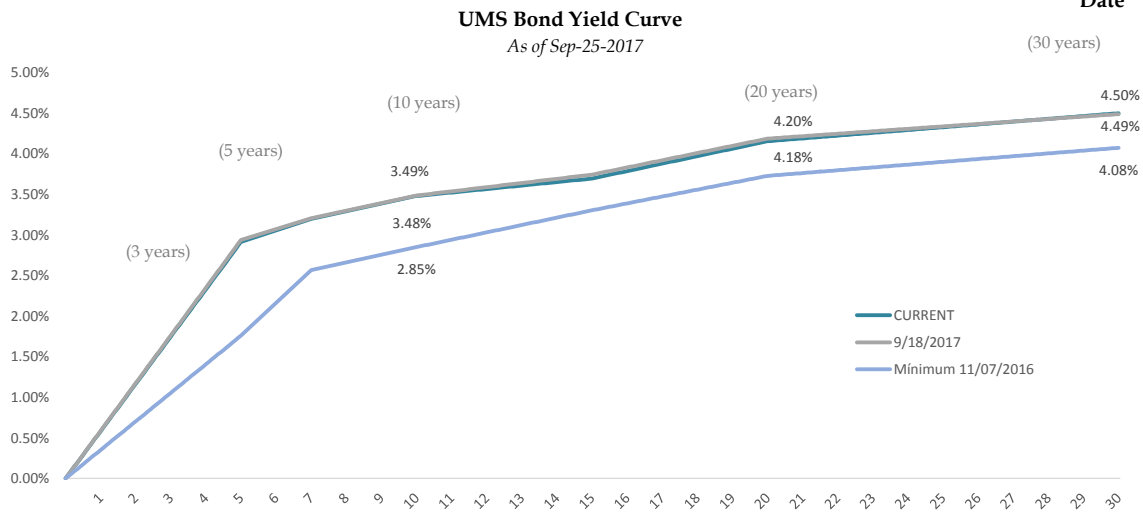
MXN/USD SPOT exchange rate since 2016 25-Sep-17



Source: Bloomberg

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Date **September 25, 2017**



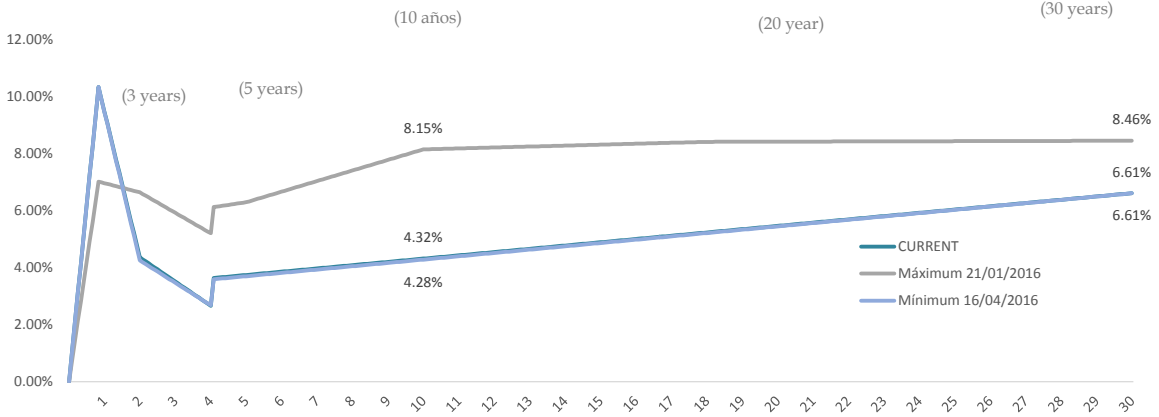
UMS Bonds

Instrument	ISIN	Maturity Date	Years to Maturity	Days to next coupon	Clean Price	Dirty Price	Accrued Interest	Coupon Rate	YTM	Moody's	Fitch	S&P
MEX 5.95 03/19/2019 Govt	US91086QAW87	3/19/2019	1	0	-	2.98	2.98	5.95	-	WR	WD	NR
MEX 8.125 12/30/2019 Govt	US593048BN00	12/30/2019	2	94	115.27	117.21	1.94	8.13	1.24	A3	BBB+	BBB+
MEX 5.125 01/15/2020 Govt	US91086QAY44	1/15/2020	2	110	107.83	108.83	1.00	5.13	1.64	A3	BBB+	BBB+
MEX 3.5 01/21/2021 Govt	US91086QBD97	1/21/2021	3	116	105.03	105.65	0.62	3.50	1.93	A3	BBB+	BBB+
MEX 3.625 03/15/2022 Govt	US91086QBA58	3/15/2022	4	169	105.09	105.20	0.11	3.63	2.42	A3	BBB+	BBB+
MEX 8 09/24/2022 Govt	US91086QAJ76	9/24/2022	5	178	127.13	127.17	0.04	8.00	2.23	A3	BBB+	BBB+
MEX 4 10/02/2023 Govt	US91086QBC15	10/2/2023	6	5	105.94	107.88	1.94	4.00	2.92	A3	BBB+	BBB+
MEX 3.6 01/30/2025 Govt	US91087BAA89	1/30/2025	7	125	102.59	103.14	0.55	3.60	3.20	A3	BBB+	BBB+
MEX 4.125 01/21/2026 Govt	US91086QBG29	1/21/2026	8	116	105.51	106.24	0.73	4.13	3.36	A3	BBB+	BBB+
MEX 11.5 05/15/2026 Govt	US593048AX90	5/15/2026	9	49	158.85	163.03	4.18	11.50	3.53	A3	BBB+	BBB+
MEX 8.3 08/15/2031 Govt	US91086QAG38	8/15/2031	14	141	149.63	150.52	0.90	8.30	3.70	A3	BBB+	BBB+
MEX 7.5 04/08/2033 Govt	US91086QAN88	4/8/2033	16	11	137.88	141.40	3.52	7.50	4.16	A3	BBB+	BBB+
MEX 6.75 09/27/2034 Govt	US91086QAS75	9/27/2034	17	181	131.38	131.36	- 0.02	6.75	4.16	A3	BBB+	BBB+
MEX 6.05 01/11/2040 Govt	US91086QAV05	1/11/2040	22	106	120.43	121.67	1.24	6.05	4.58	A3	BBB+	BBB+
MEX 4.75 03/08/2044 Govt	US91086QBB32	3/8/2044	26	162	103.24	103.48	0.24	4.75	4.54	A3	BBB+	BBB+
MEX 5.55 01/21/2045 Govt	US91086QBE70	1/21/2045	27	116	115.30	116.29	0.99	5.55	4.56	A3	BBB+	BBB+
MEX 4.6 01/23/2046 Govt	US91086QBF46	1/23/2046	28	118	101.28	102.07	0.79	4.60	4.52	A3	BBB+	BBB+
MEX 5.75 10/12/2110 Govt	US91086QAZ19	10/12/2110	93	15	107.52	110.15	2.64	5.75	5.35	A3	BBB+	BBB+

Daily Debt Report

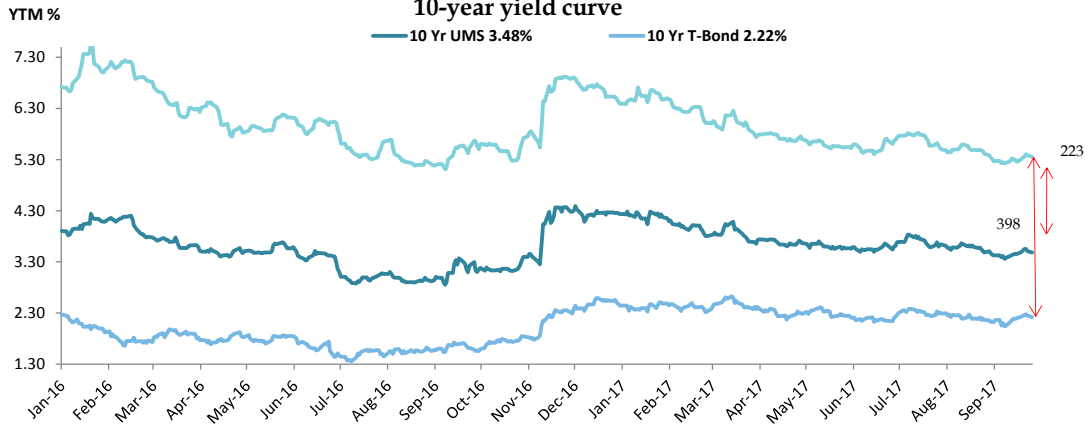
PEMEX Bonds (U.S Dollar) Yield Curve As of Sep-25-2017

Date September 25, 2017



Source: Bloomberg

UMS, Treasury Bond, & Pemex since 2016: 10-year yield curve



Fuente: Bloomberg

PEMEX (US Dollar)

Instrument	ISIN	Maturity Date	Years to Maturity	Days to next coupon	Clean Price	Dirty Price	Accrued Interest	Coupon Rate	YTM	Moody's	Fitch	S&P
PEMEX 10.61 08/15/17	US706448BE62	8/15/2017	0	0	-	10.61	2.62	10.61	-	WR	A+	NR
PEMEX 10.61 08/15/17	USG69852AN41	8/15/2017	0	0	-	10.61	2.62	10.61	-	WR	A+	NR
PEMEX 10.61 08/15/17	US706448AX52	8/15/2017	0	0	-	10.61	2.62	10.61	-	WR	A+	NR
PEMEX 9 1/4 03/30/18	US71654QAP72	3/30/2018	1	3	103.47	112.56	4.49	9.25	2.35	Baa3	BBB+	BBB+
PEMEX 0 07/18/18	US71654QBK76	7/18/2018	1	21	101.15	104.09	0.63	3.32	1.94	Baa3	BBB+	BBB+
PEMEX 9.15 11/15/18	US706448AH03	11/15/2018	1	49	104.66	111.35	1.03	9.15	4.90	Baa3	A+	A
PEMEX 9.15 11/15/18	USG69852AD68	11/15/2018	1	49	104.66	111.35	1.03	9.15	4.90	Baa3	A+	A
PEMEX 9.15 11/15/18	US706448AG20	11/15/2018	1	49	104.66	111.35	1.03	9.15	4.90	Baa3	A+	A
PEMEX 3 1/8 01/23/19	US71654QBQ47	1/23/2019	1	118	101.18	-	0.53	3.13	2.21	Baa3	BBB+	BBB+
PEMEX 8 05/03/19	US71654QAU67	5/3/2019	2	37	109.28	115.65	3.13	8.00	2.07	Baa3	BBB+	BBB+
PEMEX 6 03/05/20	US71656MAC38	3/5/2020	2	159	107.83	108.59	0.35	6.00	2.66	Baa3	BBB+	BBB+
PEMEX 6 03/05/20	US71656LAC54	3/5/2020	2	159	107.83	108.58	0.35	6.00	2.66	Baa3	BBB+	BBB+
PEMEX 5 1/2 01/21/21	US71654QAX07	1/21/2021	3	116	107.01	109.01	0.96	5.50	3.25	Baa3	BBB+	BBB+
PEMEX 5 1/2 01/21/21	US71656MAD11	1/21/2021	3	116	107.04	109.04	0.96	5.50	3.24	Baa3	BBB+	BBB+
PEMEX 5 1/2 01/21/21	US71656LAD38	1/21/2021	3	116	107.06	109.06	0.96	5.50	3.24	Baa3	BBB+	BBB+
PEMEX 5 1/2 01/21/21	US71656MAJ80	1/21/2021	3	116	106.58	108.57	0.96	5.50	3.38	NR	-	BBB+

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PEMEX (US Dollar)

Instrument	ISIN	Maturity Date	Years to Maturity	Days to next coupon	Clean Price	Dirty Price	Accrued Interest	Coupon Rate	YTM	Moody's	Fitch	S&P
PEMEX 5 1/2 01/21/21	US71656LAJ08	1/21/2021	3	116	108.87	110.86	0.96	5.50	2.69	NR	-	BBB+
PEMEX 6 3/8 02/04/21	US71656MBJ71	2/4/2021	3	130	109.42	111.24	0.87	6.38	3.37	Baa3	BBB+	BBB+
PEMEX 6 3/8 02/04/21	US71656LBJ98	2/4/2021	3	130	109.40	111.22	0.87	6.38	3.38	Baa3	BBB+	BBB+
PEMEX 8 5/8 02/01/22	US706451AG65	2/1/2022	4	127	119.53	122.14	1.25	8.63	3.74	Baa3	BBB+	BBB+
PEMEX 4 7/8 01/24/22	US71654QBB77	1/24/2022	4	119	104.98	106.67	0.81	4.88	3.62	Baa3	BBB+	BBB+
PEMEX 4 7/8 01/24/22	US71656MAL37	1/24/2022	4	119	105.06	106.75	0.81	4.88	3.60	Baa3	BBB+	BBB+
PEMEX 4 7/8 01/24/22	US71656LAL53	1/24/2022	4	119	105.02	106.71	0.81	4.88	3.61	Baa3	BBB+	BBB+
PEMEX 1.7 12/20/22	US71654QBF81	12/20/2022	5	84	100.14	101.06	0.45	1.70	1.66	NR	-	-
PEMEX 1.95 12/20/22	US71654QBD34	12/20/2022	5	84	100.60	101.65	0.51	1.95	1.83	NR	-	-
PEMEX 2 12/20/22	US71654QBC50	12/20/2022	5	84	101.18	102.25	0.53	2.00	1.76	NR	-	-
PEMEX 3 1/2 01/30/23	US71654QBG64	1/30/2023	5	125	98.76	99.86	0.53	3.50	3.76	Baa3	BBB+	BBB+
PEMEX 3 1/2 01/30/23	US71656MAP41	1/30/2023	5	125	98.84	99.93	0.53	3.50	3.74	Baa3	BBB+	BBB+
PEMEX 3 1/2 01/30/23	US71656LAP67	1/30/2023	5	125	98.86	99.95	0.53	3.50	3.74	Baa3	BBB+	BBB+
PEMEX 8 5/8 12/01/23	US706451BC43	12/1/2023	6	65	118.99	124.54	2.72	8.63	5.01	Baa3	BBB+	BBB+
PEMEX 8 5/8 12/01/23	USU70577AR99	12/1/2023	6	65	123.19	128.73	2.72	8.63	4.31	Baa3	BBB+	BBB+
PEMEX 8 5/8 12/01/23	US706451AV33	12/1/2023	6	65	123.19	128.73	2.72	8.63	4.31	Baa3	BBB+	BBB+
PEMEX 4 7/8 01/18/24	US71654QBH48	1/18/2024	6	113	103.93	-	0.89	4.88	4.16	Baa3	BBB+	BBB+
PEMEX 4 7/8 01/18/24	US71656MAQ24	1/18/2024	6	113	103.95	105.80	0.89	4.88	4.16	Baa3	BBB+	BBB+
PEMEX 4 7/8 01/18/24	US71656LAX91	1/18/2024	6	113	103.84	105.69	0.89	4.88	4.18	Baa3	BBB+	BBB+
PEMEX 2.29 02/15/24	US71654QBF63	2/15/2024	6	141	101.57	102.09	0.24	2.29	2.02	-	-	-
PEMEX 2.83 02/15/24	US71654QBL59	2/15/2024	6	141	101.38	102.02	0.30	2.83	2.59	-	-	-
PEMEX 2.378 04/15/25	US71654QBT85	4/15/2025	8	18	101.86	104.01	1.06	2.38	2.11	-	-	-
PEMEX 0 04/15/25	US71654QBS03	4/15/2025	8	19	94.16	95.64	0.32	1.65	2.52	-	-	-
PEMEX 2.46 12/15/25	US71654QBY70	12/15/2025	8	79	101.73	103.12	0.68	2.46	2.23	-	-	-
PEMEX 9 1/2 09/15/27	US706451BD26	9/15/2027	10	169	130.17	130.85	0.29	9.50	5.53	Baa3	BBB+	BBB+
PEMEX 9 1/2 09/15/27	US71654QAM42	9/15/2027	10	169	129.50	130.18	0.29	9.50	5.58	Baa3	BBB+	BBB+
PEMEX 9 1/2 09/15/27	USP78628AE70	9/15/2027	10	169	129.86	130.53	0.29	9.50	5.56	Baa3	BBB+	BBB+
PEMEX 9 1/2 09/15/27	USU70577AS72	9/15/2027	10	169	130.42	131.10	0.29	9.50	5.49	Baa3	BBB+	NR
PEMEX 9 1/2 09/15/27	US706451AW16	9/15/2027	10	169	130.43	131.11	0.29	9.50	5.49	Baa3	BBB+	NR
PEMEX 9 1/2 09/15/27	US71654QAK85	9/15/2027	10	169	129.86	130.53	0.29	9.50	5.56	Baa3	BBB+	BBB+
PEMEX 9 1/2 09/15/27	US706451AX98	9/15/2027	10	169	131.71	132.39	0.29	9.50	5.35	Baa3	BBB+	BBB+
PEMEX 6 5/8 06/15/35	US706451BG56	6/15/2035	18	79	108.72	112.47	1.83	6.63	5.83	Baa3	BBB+	BBB+
PEMEX 6 5/8 06/15/35	US71656MAE93	6/15/2035	18	79	104.68	108.43	1.83	6.63	6.18	Baa3	BBB+	BBB+
PEMEX 6 5/8 06/15/35	US71656LAE11	6/15/2035	18	79	105.03	108.78	1.83	6.63	6.15	Baa3	BBB+	BBB+
PEMEX 6 5/8 06/15/38	US70645KBM09	6/15/2038	21	79	106.65	110.40	1.83	6.63	6.06	Baa3	BBB+	BBB+
PEMEX 6 5/8 06/15/38	US70645JBM36	6/15/2038	21	79	106.65	110.40	1.83	6.63	6.05	Baa3	BBB+	BBB+
PEMEX 6 1/2 06/02/41	US71654QAZ54	6/2/2041	24	66	104.72	108.86	2.03	6.50	6.12	Baa3	BBB+	BBB+
PEMEX 5 1/2 06/27/44	US71654QBE17	6/27/2044	27	91	92.87	95.62	1.34	5.50	6.04	Baa3	BBB+	BBB+
PEMEX 6 3/8 01/23/45	US71654QBR20	1/23/2045	27	118	102.19	104.43	1.08	6.38	6.21	Baa3	BBB+	BBB+
PEMEX 6 5/8 09/29/49	US71656MAF68	PERPETUAL	0	1	100.88	107.47	1.62	6.63	6.57	Baa3	BBB+	BBB+