

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## LARGO PLAZO TASA REAL

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
<b>VALORES GUBERNAMENTALES</b>					
S	UDIBONO	251204	NO APLICA	2,279,686	76.110%
S	UDIBONO	281130	NO APLICA	168,801	5.636%
				<b>2,448,487</b>	<b>81.745%</b>
<b>VALORES PRIVADOS</b>					
90	PAMMCB	14U	mxAAA	23,856	0.796%
91	RCO	12U	mxAAA	63,034	2.104%
91	CAMSCB	13U	AA+(mex)	18,870	0.630%
91	MAYACB	12U	Baa2	16,932	0.565%
91	TENIXCB	14U	AA+(mex)	8,256	0.276%
91	OPI	15U	mxAA+	3,635	0.121%
94	BACOMER	10U	AAA(mex)	27,486	0.918%
94	BINTER	16U	AAA(mex)	13,073	0.436%
95	PEMEX	10U	BBB+	46,889	1.565%
95	FOVISCB	18U	A3	39,530	1.320%
95	FHIPOCB	17U	AAA(mex)	31,233	1.043%
95	CFE	15U	Baa1	16,963	0.566%
95	FOVISCB	17-2U	A3	14,181	0.473%
95	PEMEX	09U	BBB+	6,017	0.201%
95	CFECB	09U	Baa1	437	0.015%
95	TFOVIS	11U	A3	222	0.007%
97	MTROFCB	08	mxAA	835	0.028%
2U	CBIC006	321125	NO APLICA	28,039	0.936%
2U	CBIC007	221208	NO APLICA	24,609	0.822%
2U	CBIC009	331124	NO APLICA	19,549	0.653%
D2	CONM151	351215	BBB+	42,700	1.426%
D2	REDC933	280610	BBB+	5,918	0.198%
D7	BAC871	251021	A	48,994	1.636%
D8	GS	1-10	BBB+	27,323	0.912%
D8	BARCLAY	5-07	A	8,119	0.271%
				<b>536,700</b>	<b>17.918%</b>
<b>Reportos</b>					
IS	BPA182	240307	NO APLICA	10,070	0.336%
				<b>10,070</b>	<b>0.336%</b>
<b>TOTAL CARTERA</b>				<b>2,995,257</b>	<b>100.000%</b>
<b>ACTIVO NETO</b>				<b>2,983,128</b>	
<b>VAR ESTABLECIDO \$</b>				<b>94,863</b>	<b>3.180%</b>
<b>VAR OBSERVADO PROMEDIO \$</b>				<b>12,178</b>	<b>0.409%</b>
<b>Cartera al:</b>			<b>28-sep-18</b>		
<b>Metodo Historico, 1 dia con un nivel de confianza al 95% con 500 observaciones.</b>					