

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cert. Bursatiles Bancarios			40,257,078	1.373%
94	BACOMER	10U	AAA(mex)	27,566,193	0.940%
94	BINTER	16U	AAA(mex)	12,690,884	0.433%
	Cert.Burs.Ind.Carr.Seg. UDIS			71,875,490	2.452%
2U	CBIC006	321125	NO APLICA	27,872,420	0.951%
2U	CBIC007	221208	NO APLICA	24,592,773	0.839%
2U	CBIC009	331124	NO APLICA	19,410,297	0.662%
	Cert.Burs.Resp.x Hipot. BORHIS			810,492	0.028%
97	MTROFCB	08	mxAA	810,492	0.028%
	Certificado Bursatil			22,834,066	0.779%
90	PAMMCB	14U	mxAAA	22,834,066	0.779%
	Certificado Bursatil			110,834,054	3.781%
91	RCO	12U	mxAAA	62,839,849	2.144%
91	CAMSCB	13U	AA+(mex)	19,295,227	0.658%
91	MAYACB	12U	Baa2	16,859,192	0.575%
91	TENIXCB	14U	AA+(mex)	8,221,466	0.280%
91	OPI	15U	mxAA+	3,618,319	0.123%
	Eurobonos a Mediano Plazo MXP			35,345,985	1.206%
D8	GS	1-10	BBB+	27,399,651	0.935%
D8	BARCLAY	5-07	A	7,946,335	0.271%
	Notas Estruct. Int. a descuento			48,473,743	1.654%
D2	CONM151	351215	BBB+	42,589,611	1.453%
D2	REDC933	280610	BBB+	5,884,132	0.201%
	Notas Estruct.Med.Pzo. en Ext.			48,812,224	1.665%
D7	BAC871	251021	A	48,812,224	1.665%
	Udibonos UDIS			2,389,580,085	81.520%
S	UDIBONO	251204	NO APLICA	2,158,622,190	73.641%
S	UDIBONO	281130	NO APLICA	181,503,913	6.192%
S	UDIBONO	401115	NO APLICA	34,494,866	1.177%
S	UDIBONO	351122	NO APLICA	14,959,116	0.510%
	Valores paraestatales Rendim.			155,327,864	5.299%
95	PEMEX	10U	BBB+	47,076,815	1.606%
95	FOVISCB	18U	A3	39,409,907	1.344%
95	FHIPOCB	17U	AAA(mex)	31,086,144	1.061%
95	CFE	15U	Baa1	16,919,745	0.577%
95	FOVISCB	17-2U	A3	14,141,487	0.482%
95	PEMEX	09U	BBB+	6,033,356	0.206%
95	CFECB	09U	Baa1	437,972	0.015%
95	TFOVIS	11U	A3	222,437	0.008%
	Reportos			7,128,014	0.243%
LD	BONDESD	210520	NO APLICA	7,128,014	0.243%
	TOTAL CARTERA			2,931,279,095	100.000%
	ACTIVO NETO			2,935,449,131	
	VAR ESTABLECIDO \$			93,347,282	3.180%
	VAR OBSERVADO PROMEDIO \$			11,824,561	0.399%
	Cartera al:			18-oct-18	

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