

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Cert. Bursatiles Bancarios</b>			<b>2,328,798</b>	<b>0.090%</b>
94	BINTER	16U	AAA(mex)	2,328,798	0.090%
	<b>Cert.Burs.Ind.Carr.Seg. UDIS</b>			<b>11,148,968</b>	<b>0.431%</b>
2U	CBIC006	321125	NO APLICA	11,148,968	0.431%
	<b>Certificado Bursatil</b>			<b>11,417,618</b>	<b>0.442%</b>
90	PAMMCB	14U	mxAAA	11,417,618	0.442%
	<b>Certificado Bursatil</b>			<b>26,743,329</b>	<b>1.034%</b>
91	TENIXCB	14U	AA+(mex)	12,332,410	0.477%
91	DOIXCB	15U	mxAA+	10,869,839	0.420%
91	RCO	12U	mxAAA	3,541,080	0.137%
	<b>Udibonos UDIS</b>			<b>2,358,939,922</b>	<b>91.221%</b>
S	UDIBONO	220609	NO APLICA	1,555,462,161	60.150%
S	UDIBONO	190613	NO APLICA	803,477,761	31.071%
	<b>Valores paraestatales Rendim.</b>			<b>159,987,534</b>	<b>6.187%</b>
95	CFE	14	Baa1	60,541,307	2.341%
95	PEMEX	10U	BBB+	56,548,052	2.187%
95	FOVISCB	18U	A3	19,223,666	0.743%
95	PEMEX	09U	BBB+	14,369,158	0.556%
95	CDVITOT	14U	A3	5,555,465	0.215%
95	CEDEVIS	06-2U	A3	3,317,640	0.128%
95	CFECB	09U	Baa1	432,245	0.017%
	<b>Reportos</b>			<b>15,395,858</b>	<b>0.595%</b>
IS	BPA182	190704	NO APLICA	15,395,858	0.595%
	<b>TOTAL CARTERA</b>			<b>2,585,962,026</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>2,586,816,565</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>46,304,017</b>	<b>1.790%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>6,420,977</b>	<b>0.247%</b>
	<b>Cartera al:</b>		<b>18-oct-18</b>		

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