



**FT-REAL Franklin Templeton Deuda Tasa Real, S. A. de C.V., Fondo de Inversión en Instrumentos de Deuda
CARTERA DE VALORES AL 12 octubre, 2017**

| Tipo Valor | Emisora | Serie | Calif. / Bursatilidad | Cant. Títulos | Valor Razonable | Participación Porcentual |
|--------------------------------------------|---------|--------|-----------------------|---------------|-----------------|--------------------------|
| TÍTULOS PARA NEGOCIAR | | | | | | |
| INVERSIÓN EN TÍTULOS DE DEUDA | | | | | | |
| VALORES GUBERNAMENTALES | | | | | | |
| S | UDIBONO | 190613 | mxAAA | 82,717 | 49,535,961.68 | 5.65 |
| S | UDIBONO | 201210 | mxAAA | 50,760 | 29,242,277.59 | 3.33 |
| S | UDIBONO | 220609 | mxAAA | 69,910 | 38,895,693.52 | 4.44 |
| S | UDIBONO | 251204 | mxAAA | 76,707 | 49,533,417.99 | 5.65 |
| S | UDIBONO | 281130 | mxAAA | 12,402 | 7,766,508.32 | 0.89 |
| S | UDIBONO | 351122 | mxAAA | 38,114 | 25,206,762.05 | 2.87 |
| S | UDIBONO | 401115 | mxAAA | 70,958 | 43,849,764.83 | 5.00 |
| S | UDIBONO | 461108 | mxAAA | 42,739 | 26,526,558.18 | 3.02 |
| TÍTULOS BANCARIOS | | | | | | |
| F | BANOBRA | U06008 | mxAAA | 13,275 | 7,977,493.50 | 0.91 |
| 94 | BACOMER | 07U | Aaa.mx | 11,298 | 6,846,950.64 | 0.78 |
| 94 | BACOMER | 10U | Aaa.mx | 34,510 | 20,198,558.82 | 2.30 |
| PAPEL PRIVADO | | | | | | |
| D8 | SANTAN | 3-07 | BBB+ | 14 | 21,476,589.39 | 2.45 |
| 90 | PAMMCB | 14U | mxAAA | 53,090 | 31,389,552.28 | 3.58 |
| 91 | FICCB | 08U | Aa1.mx | 9,655 | 6,213,928.80 | 0.71 |
| 91 | FICCB | 09U | Aa1.mx | 8,139 | 1,862,768.52 | 0.21 |
| 91 | FUNO | 16U | AAA(mex) | 31,286 | 17,906,810.19 | 2.04 |
| 91 | LIVEPOL | 10U | mxAAA | 24,281 | 14,439,564.14 | 1.65 |
| 91 | RCO | 12U | mxAAA | 39,352 | 22,530,016.31 | 2.57 |
| 95 | CDVITOT | 11-3U | mxAAA | 4,075 | 890,213.77 | 0.10 |
| 95 | CDVITOT | 12U | mxAAA | 4,539 | 1,146,969.39 | 0.13 |
| 95 | CDVITOT | 12-2U | mxAAA | 761 | 205,694.68 | 0.02 |
| 95 | CDVITOT | 14U | Aaa.mx | 4,369 | 1,275,051.29 | 0.15 |
| 95 | CDVITOT | 15U | mxAAA | 43,530 | 15,637,976.38 | 1.78 |
| 95 | CEDEVIS | 06-3U | mxAAA | 13,376 | 957,519.60 | 0.11 |
| 95 | CEDEVIS | 07-3U | mxAAA | 14,092 | 2,228,008.85 | 0.25 |
| 95 | CEDEVIS | 0810U | mxAAA | 12,212 | 4,040,660.02 | 0.46 |
| 95 | CEDEVIS | 08-2U | mxAAA | 34,068 | 11,436,761.86 | 1.30 |
| 95 | CEDEVIS | 08-4U | mxAAA | 2,500 | 1,156,861.86 | 0.13 |
| 95 | CEDEVIS | 08-6U | mxAAA | 4,477 | 1,613,152.98 | 0.18 |
| 95 | CEDEVIS | 10-6U | mxAAA | 45,900 | 9,048,349.71 | 1.03 |
| 95 | CEDEVIS | 11-2U | mxAAA | 35,212 | 9,124,072.03 | 1.04 |
| 95 | CEDEVIS | 12U | mxAAA | 5,781 | 1,593,150.66 | 0.18 |
| 95 | CEDEVIS | 13U | Aaa.mx | 1,485 | 379,978.45 | 0.04 |
| 95 | CFE | 15U | Aa1.mx | 34,833 | 20,664,672.48 | 2.36 |
| 95 | CFECB | 09U | Aa1.mx | 64,347 | 7,752,120.53 | 0.88 |
| 95 | FHIPOCB | 17U | AAA(mex) | 53,861 | 30,656,879.32 | 3.50 |
| 95 | HITOTAL | 10U | mxAAA | 254,829 | 15,188,598.62 | 1.73 |
| 95 | PEMEX | 10U | Aa3.mx | 63,636 | 37,244,448.86 | 4.25 |
| 95 | PEMEX | 12U | Aa3.mx | 2,858 | 1,423,329.70 | 0.16 |
| 95 | PEMEX | 14U | Aa3.mx | 24,029 | 13,366,126.37 | 1.52 |
| 95 | PEMEX | 15U | Aa3.mx | 27,557 | 15,616,706.36 | 1.78 |
| 95 | TFOVICB | 15U | mxAAA | 63,867 | 29,960,661.59 | 3.42 |
| 95 | TFOVICB | 15-2U | mxAAA | 39,565 | 18,994,801.96 | 2.17 |
| 95 | TFOVICB | 16U | AAA(mex) | 50,873 | 26,267,325.89 | 3.00 |
| 95 | TFOVIS | 10-2U | mxAAA | 57,364 | 3,071,093.83 | 0.35 |
| 95 | TFOVIS | 11U | mxAAA | 10,605 | 1,673,237.52 | 0.19 |
| 95 | TFOVIS | 11-2U | mxAAA | 46,394 | 4,961,381.60 | 0.57 |
| 95 | TFOVIS | 11-3U | mxAAA | 9,620 | 1,769,206.48 | 0.20 |
| 95 | TFOVIS | 12U | mxAAA | 8,573 | 2,016,747.88 | 0.23 |
| 95 | TFOVIS | 12-2U | mxAAA | 31,932 | 7,431,556.39 | 0.85 |
| 95 | TFOVIS | 12-3U | mxAAA | 48,500 | 13,429,879.70 | 1.53 |
| 95 | TFOVIS | 13U | mxAAA | 41,594 | 13,947,559.25 | 1.59 |
| 95 | TFOVIS | 13-2U | mxAAA | 16,826 | 4,624,922.51 | 0.53 |
| 95 | TFOVIS | 13-3U | mxAAA | 37,169 | 12,229,504.13 | 1.39 |
| 95 | TFOVIS | 14U | Aaa.mx | 29,905 | 11,963,454.82 | 1.36 |
| 95 | TFOVIS | 14-2U | mxAAA | 66,455 | 27,900,885.73 | 3.18 |
| 95 | TFOVIS | 14-3U | mxAAA | 27,922 | 11,383,842.12 | 1.30 |
| TOTAL INVERSIÓN EN TÍTULOS DE DEUDA | | | | | 815,672,541.92 | 93.01 |
| TOTAL TÍTULOS PARA NEGOCIAR | | | | | 815,672,541.92 | 93.01 |
| OPERACIONES DE REPORTO | | | | | | |
| REPORTADO | | | | | | |
| LD | BONDESD | 220512 | mxAAA | 616,113 | 61,280,922.19 | 6.99 |
| TOTAL OPERACIONES DE REPORTO | | | | | 61,280,922.19 | 6.99 |
| TOTAL DE INVERSIÓN EN VALORES | | | | | 876,953,464.11 | 100.00 |

CLASIFICACIÓN

LARGO PLAZO ESPECIALIZADA EN VALORES DE TASA REAL

CALIFICACIÓN
AAAf/S6(mex)

VaR Promedio
0.951%

Límite de VaR
4.000%

Método Histórico 1 días con un nivel de confianza al 95% con 500 observaciones.

HUGO PETRICIOLI CASTELLON