

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## LARGO PLAZO TASA REAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Bonos Gob. Fed. Tasa fija</b>			<b>79,599,605</b>	<b>2.556%</b>
M	BONOS	220609	NO APLICA	50,241,374	1.613%
M	BONOS	191211	NO APLICA	29,358,231	0.943%
	<b>Cert. Bursatiles Bancarios</b>			<b>48,532,251</b>	<b>1.558%</b>
94	BACOMER	10U	AAA(mex)	26,425,521	0.848%
94	BINTER	16U	A+(mex)	11,818,521	0.379%
94	BINTER	17U	A+(mex)	10,288,210	0.330%
	<b>Cert.Burs.Fiduciario Rend.</b>			<b>20,077,631</b>	<b>0.645%</b>
1C	UDITRAC	ISHRS	Bajb	20,077,631	0.645%
	<b>Cert.Burs.Ind.Carr.Seg. UDIS</b>			<b>71,056,511</b>	<b>2.282%</b>
2U	CBIC006	321125	NO APLICA	27,664,959	0.888%
2U	CBIC007	221208	NO APLICA	24,268,736	0.779%
2U	CBIC009	331124	NO APLICA	19,122,815	0.614%
	<b>Cert.Burs.Resp.x Hipot. BORHIS</b>			<b>993,399</b>	<b>0.032%</b>
97	MTROFCB	08	mxAA	993,399	0.032%
	<b>Certificado Bursatil</b>			<b>23,071,823</b>	<b>0.741%</b>
90	PAMMCB	14U	mxAAA	23,071,823	0.741%
	<b>Certificado Bursatil</b>			<b>100,362,471</b>	<b>3.222%</b>
91	RCO	12U	mxAAA	50,247,112	1.613%
91	CAMSCB	13U	AA+(mex)	18,749,245	0.602%
91	MAYACB	12U	Baa3	18,568,772	0.596%
91	TENIXCB	14U	AA+(mex)	9,212,561	0.296%
91	OPI	15U	mxAA+	3,584,781	0.115%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>33,923,454</b>	<b>1.089%</b>
D8	GS	1-10	BBB+	26,187,849	0.841%
D8	BARCLAY	5-07	A-	7,735,605	0.248%
	<b>Notas Estruc. Int. a descuento</b>			<b>47,949,008</b>	<b>1.540%</b>
D2	CONM151	351215	BBB+	41,935,938	1.347%
D2	REDC933	280610	BBB+	6,013,070	0.193%
	<b>Notas Estruc.Med.Pzo. en Ext.</b>			<b>47,291,477</b>	<b>1.518%</b>
D7	BAC871	251021	A	47,291,477	1.518%
	<b>Udibonos UDIS</b>			<b>2,468,438,299</b>	<b>79.258%</b>
S	UDIBONO	251204	NO APLICA	2,298,388,823	73.798%
S	UDIBONO	281130	NO APLICA	147,224,241	4.727%
S	UDIBONO	351122	NO APLICA	22,825,234	0.733%
	<b>Valores paraestatales Rendim.</b>			<b>102,787,721</b>	<b>3.300%</b>
95	PEMEX	10U	BBB+	44,381,271	1.425%
95	FHIPOCB	17U	AAA(mex)	33,624,041	1.080%
95	CFE	15U	Baa1	16,628,794	0.534%
95	PEMEX	09U	BBB+	5,513,068	0.177%
95	CEDEVIS	06-4U	A3	1,477,683	0.047%
95	CFECB	09U	Baa1	847,532	0.027%
95	CEDEVIS	06-3U	mxAAA	315,331	0.010%
	<b>Reportos</b>			<b>70,365,071</b>	<b>2.259%</b>
LD	BONDESD	200702	NO APLICA	70,365,071	2.259%
	<b>TOTAL CARTERA</b>			<b>3,114,448,720</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>3,113,741,405</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>99,016,977</b>	<b>3.180%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>14,444,344</b>	<b>0.468%</b>
	<b>Cartera al:</b>		<b>12-oct-17</b>		

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