

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Bonos Gob. Fed. Tasa fija</b>			<b>1,798,341,414</b>	<b>83.508%</b>
M	BONOS	220609	NO APLICA	590,051,463	27.400%
M	BONOS	241205	NO APLICA	355,707,102	16.518%
M	BONOS	231207	NO APLICA	258,151,234	11.988%
M	BONOS	211209	NO APLICA	224,454,706	10.423%
M	BONOS	270603	NO APLICA	211,043,798	9.800%
M	BONOS	260305	NO APLICA	158,933,111	7.380%
	<b>Cert. Bursatiles Bancarios</b>			<b>18,290,178</b>	<b>0.849%</b>
94	BINBUR	14-7	mxAAA	18,290,178	0.849%
	<b>Certificado Bursatil</b>			<b>249,139,005</b>	<b>11.569%</b>
91	ENCAPCB	18-2	mxAAA	39,530,966	1.836%
91	DAIMLER	18-4	mxAAA	29,825,873	1.385%
91	BIMBO	17	mxAA+	26,835,819	1.246%
91	LALA	18	AA(mex)	25,026,223	1.162%
91	KOF	13	A2	20,119,632	0.934%
91	FERROMX	11	mxAAA	15,045,771	0.699%
91	OMA	14	mxAAA	14,479,121	0.672%
91	TOYOTA	17-2	mxAAA	11,163,648	0.518%
91	DAIMLER	18-2	AAA	10,075,795	0.468%
91	UNFINCB	17-3	mxAAA	10,066,193	0.467%
91	TLEVISA	10	Baa1	9,686,064	0.450%
91	UNFINCB	16-2	mxAAA	9,591,151	0.445%
91	UNFINCB	17-4	mxAAA	9,529,792	0.443%
91	PAQPCB	16	AAA(mex)	7,988,567	0.371%
91	FUNO	15	AAA(mex)	6,804,471	0.316%
91	ALSEA	15-2	AA-(mex)	3,369,921	0.156%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>39,196,353</b>	<b>1.820%</b>
D8	JPM	1-07	A-	19,575,615	0.909%
D8	GECC	1-07	BBB+	16,680,398	0.775%
D8	BAC	3-10	A	2,940,340	0.137%
	<b>Notas Estruc. Int. a descuento</b>			<b>36,454,648</b>	<b>1.693%</b>
D2	REDC933	280610	BBB+	36,454,648	1.693%
	<b>Valores paraestatales Rendim.</b>			<b>10,963,635</b>	<b>0.509%</b>
95	PEMEX	13-2	A-	10,963,635	0.509%
	<b>Reportos</b>			<b>1,118,423</b>	<b>0.052%</b>
LD	BONDESD	220512	NO APLICA	1,118,423	0.052%
	<b>TOTAL CARTERA</b>			<b>2,153,503,655</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>2,157,346,803</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>25,888,162</b>	<b>1.200%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>8,443,978</b>	<b>0.388%</b>
	<b>Cartera al:</b>			<b>8/Nov/2018</b>	

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