**CARTA CIRCULAR 68 DE 2018**

**( Octubre 16 )**

**Señores**

REPRESENTANTES LEGALES DE LAS SOCIEDADES ADMINISTRADORAS DE FONDOS DE PENSIONES Y DE CESANTIAS.

**Referencia: Variación del portafolio de referencia el 1 de octubre de 2018**

Apreciados señores:

De acuerdo con lo dispuesto en el numeral 2.5, Capítulo II, Título III de la Parte II de la Circular Básica Jurídica, tratándose de los tipos de fondos de pensiones obligatorias, y el numeral 1.10, Capítulo III, Título III de la Parte II de la citada Circular, en el caso del portafolio de largo plazo de los fondos de cesantía, el 1 de octubre de 2018 la composición de los portafolios de referencia de los tipos de fondos de pensiones obligatorias y del portafolio de largo plazo del fondo de cesantía, presentaron las siguientes modificaciones:

**VENCIMIENTO DE CAPITAL E INTERESES**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **CLASE DE TITULO** | **VENCIMIENTO** | **FECHA DE COMPRA** | **VALOR NOMINAL**  **$** | **TASA NOMINAL%** | | | **FONDO DE PENSIONES OBLIGATORIAS**  **$** | **PORTAFOLIO LARGO PLAZO**  **FONDO DE CESANTIA**  **$** |
| CDT | Capital e Intereses | 1/03/2018 | 231,907 | 5.243 | P | V |  | 239,000 |
| VALOR A INVERTIR POR VENCIMIENTO DE CAPITAL E INTERESES (A) | | | | |  |  |  |  |

|  |  |  |
| --- | --- | --- |
| INCREMENTO (DISMINUCION) DE LOS PORTAFOLIOS POR VARIACION DE LOS APORTES NETOS (B) | 5,265.32 | (326,563) |

|  |  |  |
| --- | --- | --- |
| PAGO DE COMISION DE ADMINISTRACION DE SEPTIEMBRE Y CUATRO POR MIL DE OCTUBRE DE 2018 (C) |  | 43,056 |

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **TITULOS EXCLUIDOS** | | | | | | | | |
| **CLASE DE TITULO** | **FECHA DE COMPRA** | **FECHA DE VENCIMIENTO** | **VALOR NOMINAL $** | **TASA NOMINAL%** | | | **FONDO DE PENSIONES OBLIGATORIAS**  **$** | **PORTAFOLIO LARGO PLAZO**  **FONDO DE CESANTIA**  **$** |
| TES | 3/07/2018 | 21/11/2018 | 4,212 | 5.000 | A | V |  | 4,398 |
| TES | 1/06/2018 | 21/11/2018 | 2,886 | 5.000 | A | V |  | 3,014 |
| TES | 1/08/2018 | 21/11/2018 | 1,360 | 5.000 | A | V |  | 1,420 |
| CDT | 25/06/2018 | 25/10/2018 | 4,066 | 4.8221 | P | V |  | 4,119 |
| CDT | 21/09/2018 | 27/03/2019 | 19,381 | 4.941 | P | V |  | 19,441 |
| TES | 2/02/2015 | 4/05/2022 | 93,100 | 7.000 | A | V |  | 99,507 |
|  |  |  |  |  |  |  |  |  |
| TÍTULOS A EXCLUIR (D) | | | | |  | |  | 131,899 |

|  |  |  |
| --- | --- | --- |
| VALOR A INVERTIR EL 1 DE OCTUBRE DE 2018 (A+B-C+D) | 5,265.32 | 1,280 |

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  |  | **INVERSIONES EFECTUADAS EL 1 DE OCTUBRE DE 2018** | | | | | | | |
| **CLASE DE TITULO** | **FECHA DE**  **VENCIMIENTO** | **TASA**  **NOMINAL %** | | | **TIR DE**  **COMPRA**  **E.A.**  **%** | **FONDO DE PENSIONES OBLIGATORIAS**  **$** | | **PORTAFOLIO LARGO PLAZO**  **FONDO DE CESANTIA**  **$** | |
|  |  | VALORCOMPRA | VALORNOMINAL | VALORCOMPRA | VALORNOMINAL |
| TESTF | 21/11/2018 | 5.00 | A | V | 4.15 |  |  | 1,280 | 1,226 |
| TES UVR (2) | 07/05/2025 | 3.30 | A | V | 3.23 | 5,265.32 | 5,021.27 |  |  |
|  |  |  |  |  |  |  |  |  |  |
| TOTAL INVERTIDO | | | | | | 5,265.32 | 5,021.27 | 1,280 | 1,226 |

(1) 20.28 uvr, 19.34 uvr.

Carta Circular 68 de 2018 Página 2

De otra parte, este Despacho se permite informar que, del 5 al 27 de septiembre de 2018, se presentaron las siguientes modificaciones:

|  |  |  |  |  |  |  |  |  |
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| **CLASE DE TITULO** | **FECHA DE VENCIMIENTO** | **CONCEPTO** | **FECHA DE COMPRA** | **VALOR NOMINAL**  **$** | **TASA NOMINAL**  **%** | | **FONDO DE PENSIONES OBLIGATORIAS**  **$** | **PORTAFOLIO LARGO PLAZO**  **FONDO DE CESANTIA**  **$** |
| CDT | 5/09/2018 | Capital e Intereses | 5/06/2018 | 24,037.00 | 4.52 | PV |  | 24,309.00 |
| BONO | 6/09/2018 | Intereses | 12/03/2018 | 450,000.00 | IPC+3.87 | TV |  | 7,859.00 |
| BONO | 6/09/2018 | Int|ereses | 22/08/2017 | 60,548.00 | IPC+4.02 | TV |  | 1,080.00 |
| BONO | 6/09/2018 | Intereses | 1/09/2016 | 190,600.00 | IPC+3.87 | TV |  | 3,329.00 |
| BONO | 10/09/2018 | Intereses | 1/09/2014 | 285,700.00 | IPC+4.19 | TV |  | 5,243.00 |
| TES | 11/09/2018 | Intereses | 3/09/2018 | 320,700.00 | 7.00 | AV |  | 22,499.00 |
| BONO | 11/09/2018 | Intereses | 1/09/2015 | 233,640.00 | IPC+4.25 | TV |  | 4,288.00 |
| CDT | 12/09/2018 | Capital e Intereses | 12/06/2018 | 14,515.00 | 4.52 | PV |  | 14,679.00 |
| CDT | 13/09/2018 | Capital e Intereses | 13/03/2018 | 9,125.00 | 6.20 | PV |  | 9,408.00 |
| TES | 18/09/2018 | Intereses | 25/07/2016 | 145,300.00 | 7.75 | AV |  | 11,261.00 |
| TES | 18/09/2018 | Intereses | 1/09/2017 | 122,300.00 | 7.75 | AV |  | 9,478.00 |
| CDT | 20/09/2018 | Capital e Intereses | 20/06/2018 | 6,639.00 | 4.52 | PV |  | 6,714.00 |
| CDT | 21/09/2018 | Capital e Intereses | 22/09/2017 | 18,287.00 | 6.00 | PV |  | 19,381.00 |
| BONO | 24/09/2018 | Intereses | 1/09/2017 | 280,200.00 | IPC+3.39 | TV |  | 4,589.00 |
| BONO | 25/09/2018 | Intereses | 1/09/2015 | 243,100.00 | IPC+3.53 | TV |  | 4,029.00 |
| BONO | 6/09/2018 | Intereses | 3/08/2018 | 7,387.00 | IPC+4.02 | TV | 131.74 |  |
| BONO | 6/09/2018 | Intereses | 21/10/2015 | 1,981.85 | IPC+3.87 | TV | 34.61 |  |
| BONO | 6/09/2018 | Intereses | 23/04/2018 | 1,827.50 | IPC+4.02 | TV | 32.59 |  |
| BONO | 6/09/2018 | Intereses | 11/12/2017 | 3,714.50 | IPC+4.02 | TV | 66.24 |  |
| BONO | 6/09/2018 | Intereses | 22/08/2017 | 1,889.10 | IPC+4.02 | TV | 33.69 |  |
| BONO | 6/09/2018 | Intereses | 27/05/2016 | 2,903.00 | IPC+3.87 | TV | 50.70 |  |
| BONO | 6/09/2018 | Intereses | 21/01/2016 | 2,180.00 | IPC+3.87 | TV | 38.07 |  |
| BONO | 6/09/2018 | Intereses | 22/02/2016 | 1,908.20 | IPC+4.02 | TV | 34.03 |  |
| BONO | 6/09/2018 | Intereses | 24/02/2016 | 8,840.00 | IPC+4.02 | TV | 157.65 |  |
| BONO | 6/09/2018 | Intereses | 21/05/2015 | 1,760.20 | IPC+3.87 | TV | 30.74 |  |
| BONO | 6/09/2018 | Intereses | 1/09/2016 | 5,453.00 | IPC+3.87 | TV | 95.23 |  |
| BONO | 6/09/2018 | Intereses | 3/10/2016 | 5,742.00 | IPC+3.87 | TV | 100.28 |  |
| BONO | 6/09/2018 | Intereses | 14/09/2016 | 2,382.00 | IPC+4.02 | TV | 42.48 |  |
| BONO | 6/09/2018 | Intereses | 2/03/2015 | 5,025.00 | IPC+4.02 | TV | 89.62 |  |
| BONO | 10/09/2018 | Intereses | 1/09/2011 | 78,360.00 | IPC+4.23 | TV | 1,445.83 |  |
| BONO | 10/09/2018 | Intereses | 21/11/2013 | 1,939.00 | IPC+4.19 | TV | 35.59 |  |
| BONO | 10/09/2018 | Intereses | 17/05/2013 | 2,946.70 | IPC+4.19 | TV | 54.08 |  |
| BONO | 10/09/2018 | Intereses | 24/07/2012 | 20,920.00 | IPC+4.19 | TV | 383.94 |  |
| BONO | 10/09/2018 | Intereses | 1/03/2012 | 4,977.00 | IPC+4.23 | TV | 91.83 |  |
| BONO | 10/09/2018 | Intereses | 30/12/2011 | 0.87 | IPC+4.19 | TV | 0.02 |  |
| BONO | 10/09/2018 | Intereses | 14/12/2016 | 1,982.50 | IPC+4.19 | TV | 36.38 |  |
| BONO | 10/09/2018 | Intereses | 21/05/2018 | 1,852.00 | IPC+3.29 | TV | 29.87 |  |
| BONO | 10/09/2018 | Intereses | 19/02/2018 | 2,570.60 | IPC+3.29 | TV | 41.46 |  |
| BONO | 10/09/2018 | Intereses | 23/10/2017 | 1,886.40 | IPC+3.74 | TV | 32.53 |  |
| BONO | 10/09/2018 | Intereses | 30/05/2017 | 2,701.00 | IPC+3.74 | TV | 46.57 |  |
| BONO | 10/09/2018 | Intereses | 23/11/2015 | 1,924.50 | IPC+3.1 | TV | 29.85 |  |
| BONO | 10/09/2018 | Intereses | 27/11/2015 | 2,436.00 | IPC+4.24 | TV | 44.65 |  |
| BONO | 10/09/2018 | Intereses | 1/08/2016 | 5,086.00 | IPC+4.24 | TV | 93.21 |  |
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Carta Circular 68 de 2018 Página 3

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| **CLASE DE TITULO** | **FECHA DE VENCIMIENTO** | **CONCEPTO** | **FECHA DE COMPRA** | **VALOR NOMINAL**  **$** | **TASA NOMINAL**  **%** | | **FONDO DE PENSIONES OBLIGATORIAS**  **$** | **PORTAFOLIO LARGO PLAZO**  **FONDO DE CESANTIA**  **$** |
| BONO | 10/09/2018 | Intereses | 2/02/2015 | 4,470.00 | IPC+3.1 | TV | 69.33 |  |
| BONO | 10/09/2018 | Intereses | 16/03/2015 | 1,638.00 | IPC+3.95 | TV | 28.85 |  |
| BONO | 10/09/2018 | Intereses | 5/05/2015 | 3,868.00 | IPC+3.1 | TV | 59.99 |  |
| TES | 11/09/2018 | Intereses | 23/02/2015 | 9,740.90 | 7.00 | AV | 681.86 |  |
| TES | 11/09/2018 | Intereses | 21/11/2014 | 1,799.00 | 7.00 | AV | 125.93 |  |
| TES | 11/09/2018 | Intereses | 27/11/2014 | 1,736.80 | 7.00 | AV | 121.58 |  |
| TES | 11/09/2018 | Intereses | 7/06/2016 | 749.89 | 7.00 | AV | 52.49 |  |
| TES | 11/09/2018 | Intereses | 3/06/2016 | 540.10 | 7.00 | AV | 37.81 |  |
| TES | 11/09/2018 | Intereses | 24/10/2014 | 7,739.00 | 7.00 | AV | 541.73 |  |
| TES | 11/09/2018 | Intereses | 20/06/2016 | 206.28 | 7.00 | AV | 14.44 |  |
| BONO | 11/09/2018 | Intereses | 16/12/2013 | 1,410.00 | IPC+4.13 | TV | 25.67 |  |
| BONO | 11/09/2018 | Intereses | 5/02/2016 | 1,629.00 | IPC+3.75 | TV | 28.13 |  |
| BONO | 11/09/2018 | Intereses | 16/06/2014 | 1,510.00 | IPC+3.75 | TV | 26.08 |  |
| BONO | 11/09/2018 | Intereses | 22/04/2013 | 1,417.78 | IPC+3.75 | TV | 24.48 |  |
| BONO | 11/09/2018 | Intereses | 17/04/2013 | 17,050.00 | IPC+3.75 | TV | 294.42 |  |
| BONO | 11/09/2018 | Intereses | 2/05/2016 | 4,270.00 | IPC+3.19 | TV | 67.18 |  |
| BONO | 11/09/2018 | Intereses | 27/06/2016 | 5,934.00 | IPC+3.19 | TV | 93.36 |  |
| BONO | 11/09/2018 | Intereses | 21/01/2015 | 1,673.14 | IPC+3.19 | TV | 26.32 |  |
| BONO | 11/09/2018 | Intereses | 10/03/2015 | 2,827.00 | IPC+3.19 | TV | 44.48 |  |
| BONO | 11/09/2018 | Intereses | 27/08/2014 | 1,807.00 | IPC+4.35 | TV | 33.61 |  |
| BONO | 11/09/2018 | Intereses | 1/12/2014 | 4,726.00 | IPC+3.19 | TV | 74.35 |  |
| BONO | 11/09/2018 | Intereses | 29/02/2016 | 2,967.00 | IPC+3.59 | TV | 49.62 |  |
| BONO | 11/09/2018 | Intereses | 1/03/2016 | 5,463.00 | IPC+3.59 | TV | 91.36 |  |
| BONO | 11/09/2018 | Intereses | 22/08/2016 | 1,888.00 | IPC+3.19 | TV | 29.70 |  |
| BONO | 11/09/2018 | Intereses | 22/09/2017 | 1,068.98 | IPC+3.59 | TV | 17.88 |  |
| BONO | 11/09/2018 | Intereses | 27/02/2018 | 2,389.25 | IPC+3.19 | TV | 37.59 |  |
| BONO | 11/09/2018 | Intereses | 27/05/2014 | 1,556.50 | IPC+4.25 | TV | 28.57 |  |
| BONO | 11/09/2018 | Intereses | 4/11/2014 | 5,945.00 | IPC+4.25 | TV | 109.10 |  |
| BONO | 13/09/2018 | Intereses | 2/04/2018 | 6,164.00 | IPC+3.34 | TV | 100.18 |  |
| BONO | 13/09/2018 | Intereses | 8/08/2017 | 1,881.00 | IPC+3.34 | TV | 30.57 |  |
| BONO | 13/09/2018 | Intereses | 21/04/2017 | 8,870.00 | IPC+3.78 | TV | 153.83 |  |
| BONO | 17/09/2018 | Intereses | 14/09/2015 | 1,721.30 | IPC+3.89 | TV | 30.06 |  |
| BONO | 17/09/2018 | Intereses | 13/06/2016 | 1,474.20 | IPC+3.89 | TV | 25.74 |  |
| BONO | 18/09/2018 | Intereses | 6/03/2017 | 2,525.00 | IPC+4 | TV | 45.16 |  |
| BONO | 18/09/2018 | Intereses | 27/02/2017 | 3,431.00 | IPC+2.99 | TV | 52.78 |  |
| TES | 18/09/2018 | Intereses | 4/01/2016 | 11,238.20 | 7.75 | TV | 870.96 |  |
| TES | 18/09/2018 | Intereses | 26/08/2015 | 3,247.00 | 7.75 | TV | 251.64 |  |
| TES | 18/09/2018 | Intereses | 24/07/2015 | 23,260.00 | 7.75 | TV | 1,802.65 |  |
| TES | 18/09/2018 | Intereses | 1/06/2015 | 3,470.00 | 7.75 | TV | 268.93 |  |
| TES | 18/09/2018 | Intereses | 19/05/2015 | 3,315.00 | 7.75 | TV | 256.91 |  |
| TES | 18/09/2018 | Intereses | 17/05/2016 | 3,758.00 | 7.75 | TV | 291.25 |  |
| TES | 18/09/2018 | Intereses | 25/07/2016 | 25,494.00 | 7.75 | TV | 1,975.79 |  |
| TES | 18/09/2018 | Intereses | 15/06/2016 | 49,550.00 | 7.75 | TV | 3,840.13 |  |
| BONO | 19/09/2018 | Intereses | 12/12/2011 | 1,417.00 | IPC+4.7 | TV | 27.57 |  |
| BONO | 19/09/2018 | Intereses | 1/12/2011 | 4,096.00 | IPC+4.7 | TV | 79.70 |  |
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Carta Circular 68 de 2018 Página 4

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| **CLASE DE TITULO** | **FECHA DE VENCIMIENTO** | **CONCEPTO** | **FECHA DE COMPRA** | **VALOR NOMINAL**  **$** | **TASA NOMINAL**  **%** | | **FONDO DE PENSIONES OBLIGATORIAS**  **$** | **PORTAFOLIO LARGO PLAZO**  **FONDO DE CESANTIA**  **$** |
| BONO | 24/09/2018 | Intereses | 1/09/2017 | 5,857.00 | IPC+4.5 | TV | 232.28 |  |
| BONO | 24/09/2018 | Intereses | 21/11/2016 | 2,041.00 | IPC+3.39 | TV | 33.43 |  |
| BONO | 24/09/2018 | Intereses | 28/11/2016 | 3,748.80 | IPC+3.9 | TV | 66.12 |  |
| BONO | 24/09/2018 | Intereses | 25/01/2017 | 3,500.00 | IPC+3.39 | TV | 57.32 |  |
| BONO | 24/09/2018 | Intereses | 28/05/2018 | 2,366.00 | IPC+3.9 | TV | 41.73 |  |
| BONO | 24/09/2018 | Intereses | 2/05/2017 | 7,666.00 | IPC+3.9 | TV | 135.22 |  |
| BONO | 24/09/2018 | Intereses | 3/04/2017 | 2,911.00 | IPC+3.9 | TV | 51.35 |  |
| BONO | 24/09/2018 | Intereses | 21/02/2018 | 1,828.00 | IPC+3.9 | TV | 32.24 |  |
| BONO | 24/09/2018 | Intereses | 1/06/2017 | 6,085.00 | IPC+3.9 | TV | 107.33 |  |
| BONO | 24/09/2018 | Intereses | 4/07/2017 | 5,988.00 | IPC+3.9 | TV | 105.62 |  |
| BONO | 24/09/2018 | Intereses | 1/11/2016 | 7,702.00 | IPC+3.39 | TV | 126.14 |  |
| BONO | 24/09/2018 | Intereses | 2/10/2017 | 6,488.00 | IPC+3.9 | TV | 114.44 |  |
| BONO | 24/09/2018 | Intereses | 30/04/2018 | 6,250.00 | IPC+3.9 | TV | 110.24 |  |
| BONO | 24/09/2018 | Intereses | 1/12/2017 | 4,816.00 | IPC+3.9 | TV | 84.95 |  |
| BONO | 24/09/2018 | Intereses | 7/02/2018 | 1,528.00 | IPC+3.39 | TV | 25.02 |  |
| BONO | 24/09/2018 | Intereses | 22/01/2018 | 1,774.00 | IPC+3.39 | TV | 29.05 |  |
| BONO | 25/09/2018 | Intereses | 28/08/2017 | 4,737.00 | IPC+3.53 | TV | 78.52 |  |
| BONO | 25/09/2018 | Intereses | 22/03/2018 | 1,280.18 | IPC+3.53 | TV | 21.22 |  |
|  |  |  |  |  |  |  |  |  |
| VALOR A INVERTIR | | | | | | | 17,695.45 | 148,146 |

|  |  |  |  |  |  |  |  |  |  |  |
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| **INVERSIONES EFECTUADAS** | | | | | | | | | | |
| **CLASE DE TITULO** | **FECHA DE INVERSION** | **FECHA DE**  **VENCIMIENTO** | **TASA NOMINAL**  **%** | | | **TIR DE**  **COMPRA**  **E.A**  **%.** | **FONDO DE PENSIONES OBLIGATORIAS**  **$** | | **PORTAFOLIO**  **LARGO PLAZO**  **FONDO DE CESANTIA**  **$** | |
|  |  |  |  |  |  |  | **VALOR**  **COMPRA** | **VALOR**  **NOMINAL** | **VALOR**  **COMPRA** | **VALOR**  **NOMINAL** |
| CDT(1) | 5/09/2018 | 5/12/2018 | 4.523 | P | V | 4.613 |  |  | 24,309 | 24,309 |
| CDT(1) | 6/09/2018 | 6/12/2018 | 4.957 | P | V | 5.064 |  |  | 12,268 | 12,268 |
| CDT(1) | 10/09/2018 | 11/03/2019 | 4.549 | P | V | 4.639 |  |  | 5,243 | 5,243 |
| CDT(1) | 11/09/2018 | 11/01/2019 | 4.531 | P | V | 4.587 |  |  | 26,787 | 26,787 |
| CDT(1) | 12/09/2018 | 12/12/2018 | 4.549 | P | V | 4.64 |  |  | 14,679 | 14,679 |
| CDT(1) | 13/09/2018 | 13/12/2018 | 4.571 | P | V | 4.663 |  |  | 9,408 | 9,408 |
| CDT(1) | 18/09/2018 | 15/03/2019 | 5.620 | P | V | 5.748 |  |  | 20,739 | 20,739 |
| CDT(1) | 20/09/2018 | 20/09/2019 | 4.750 | P | V | 4.75 |  |  | 6,714 | 6,714 |
| CDT(1) | 21/09/2018 | 27/03/2019 | 4.941 | P | V | 5.043 |  |  | 19,381 | 19,381 |
| CDT(1) | 24/09/2018 | 20/12/2018 | 4.802 | P | V | 4.901 |  |  | 4,589 | 4,589 |
| CDT(1) | 25/09/2018 | 25/09/2019 | 6.630 | P | V | 6.63 |  |  | 4,029 | 4,029 |
| TESTF | 6/09/2018 | 21/11/2018 | 5.00 | A | V | 4.432 | 937.67 | 901.12 |  |  |
| BONO (2) | 10/09/2018 | 9/08/2027 | IPC+4.27 | T | V | 6.71 | 2,523.98 | 2,388.00 |  |  |
| BONO | 11/09/2018 | 8/05/2023 | IPC+3.08 | T | V | 5.956 | 2,677.74 | 2,630.00 |  |  |
| TESTF | 13/09/2018 | 21/11/2018 | 5.00 | A | V | 4.352 | 284.58 | 273.22 |  |  |
| TESTF | 17/09/2018 | 21/11/2018 | 5.00 | A | V | 4.379 | 55.80 | 53.55 |  |  |
| TESUVR (3) | 18/09/2018 | 7/05/2025 | 3.50 | A | V | 2.953 | 9,656.19 | 9,655.86 |  |  |
|  |  |  |  |  |  |  |  |  |  |  |

Carta Circular 68 de 2018 Página 5

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| **INVERSIONES EFECTUADAS** | | | | | | | | | | |
| **CLASE DE TITULO** | **FECHA DE INVERSION** | **FECHA DE**  **VENCIMIENTO** | **TASA NOMINAL**  **%** | | | **TIR DE**  **COMPRA**  **E.A**  **%.** | **FONDO DE PENSIONES OBLIGATORIAS**  **$** | | **PORTAFOLIO**  **LARGO PLAZO**  **FONDO DE CESANTIA**  **$** | |
|  |  |  |  |  |  |  | **VALOR**  **COMPRA** | **VALOR**  **NOMINAL** | **VALOR**  **COMPRA** | **VALOR**  **NOMINAL** |
|  |  |  |  |  |  |  |  |  |  |  |
| TESTF | 19/09/2018 | 21/11/2018 | 5.00 | A | V | 4.376 | 107.27 | 102.92 |  |  |
| BONO (2) | 24/09/2018 | 7/06/2024 | IPC+3.13 | T | V | 6.111 | 1,352.48 | 1,335.40 |  |  |
| TESTF | 25/09/2018 | 21/11/2018 | 5.00 | A | V | 4.181 | 99.74 | 95.60 |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
| TOTAL INVERTIDO | | | | | | | 17,695.45 | 17,435.67 | 148,146 | 148,146 |

(1) Tasa de captación en Bancos con calificación 1+; (2) Calificado AAA; (3) 37.21 UVR, 35.60 UVR.

Atentamente,

**LUIS FELIPE JIMENEZ SALAZAR**

Superintendente Delegado para Pensiones.

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