

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

CORTO PLAZO

| T.VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
|---------|--------------------------------------|--------|--------------------|-------------------|-----------------|
| | BONDES D | | | 27,026,936 | 90.303% |
| LD | BONDES D | 190207 | NO APLICA | 10,010,216 | 33.446% |
| LD | BONDES D | 180705 | NO APLICA | 10,000,114 | 33.413% |
| LD | BONDES D | 190328 | NO APLICA | 7,016,607 | 23.444% |
| | Cedes | | | 301,140 | 1.006% |
| F | BINTER | 18004 | A-1 | 301,140 | 1.006% |
| | Cert. Bursatiles Bancarios | | | 1,006,409 | 3.363% |
| 94 | SCOTIAB | 13 | mxAAA | 1,006,409 | 3.363% |
| | Certificado Bursatil | | | 300,068 | 1.003% |
| 91 | NRF | 18 | mxAAA | 300,068 | 1.003% |
| | Valores paraestatales Rendim. | | | 1,003,194 | 3.352% |
| 95 | PEMEX | 13 | BBB+ | 1,003,194 | 3.352% |
| | Reportos | | | 291,380 | 0.974% |
| LD | BONDES D | 200702 | NO APLICA | 233,467 | 0.780% |
| IS | BPA182 | 181011 | NO APLICA | 57,913 | 0.194% |
| | TOTAL CARTERA | | | 29,929,126 | 100.000% |
| | ACTIVO NETO | | | 30,013,631 | |
| | VAR ESTABLECIDO \$ | | | 18,008 | 0.060% |
| | VAR OBSERVADO PROMEDIO \$ | | | 1,462 | 0.005% |
| | Cartera al: | | 15/Mzo/2018 | | |

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