

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## CORTO PLAZO GUBERNAMENTAL

| T.VALOR | EMISORA                          | SERIE       | CALIF / BURS     | VALOR TOTAL          | %               |
|---------|----------------------------------|-------------|------------------|----------------------|-----------------|
|         | <b>BONDES D</b>                  |             |                  | <b>280,864,611</b>   | <b>19.164%</b>  |
| LD      | BONDES D                         | 181011      | NO APLICA        | 100,448,120          | 6.854%          |
| LD      | BONDES D                         | 181213      | NO APLICA        | 100,292,109          | 6.843%          |
| LD      | BONDES D                         | 180927      | NO APLICA        | 80,124,382           | 5.467%          |
|         | <b>Bonos Gob. Fed. Tasa fija</b> |             |                  | <b>653,124,676</b>   | <b>44.565%</b>  |
| M       | BONOS                            | 181213      | NO APLICA        | 653,124,676          | 44.565%         |
|         | <b>Cetes</b>                     |             |                  | <b>332,570,746</b>   | <b>22.692%</b>  |
| BI      | CETES                            | 180927      | NO APLICA        | 293,286,270          | 20.012%         |
| BI      | CETES                            | 180906      | NO APLICA        | 39,284,476           | 2.681%          |
|         | <b>Udibonos</b>                  | <b>UDIS</b> |                  | <b>69,180,819</b>    | <b>4.720%</b>   |
| S       | UDIBONO                          | 190613      | NO APLICA        | 69,180,819           | 4.720%          |
|         | <b>Reportos</b>                  |             |                  | <b>129,816,303</b>   | <b>8.858%</b>   |
| LD      | BONDES D                         | 200702      | NO APLICA        | 129,816,303          | 8.858%          |
|         | <b>TOTAL CARTERA</b>             |             |                  | <b>1,465,557,155</b> | <b>100.000%</b> |
|         | <b>ACTIVO NETO</b>               |             |                  | <b>1,465,013,081</b> |                 |
|         | <b>VAR ESTABLECIDO \$</b>        |             |                  | <b>1,465,013</b>     | <b>0.100%</b>   |
|         | <b>VAR OBSERVADO PROMEDIO \$</b> |             |                  | <b>468,348</b>       | <b>0.032%</b>   |
|         | <b>Cartera al:</b>               |             | <b>14-jun-18</b> |                      |                 |

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