

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

CORTO PLAZO GUBERNAMENTAL

| T.VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
|---------|----------------------------------|--------|--------------------|----------------------|-----------------|
| | BONDES D | | | 670,678,567 | 45.779% |
| LD | BONDES | 190328 | NO APLICA | 150,355,856 | 10.263% |
| LD | BONDES | 181011 | NO APLICA | 100,278,335 | 6.845% |
| LD | BONDES | 181213 | NO APLICA | 100,119,920 | 6.834% |
| LD | BONDES | 180705 | NO APLICA | 100,001,137 | 6.826% |
| LD | BONDES | 180927 | NO APLICA | 99,986,414 | 6.825% |
| LD | BONDES | 190606 | NO APLICA | 99,907,097 | 6.819% |
| LD | BONDES | 180628 | NO APLICA | 20,029,809 | 1.367% |
| | Bonos Gob. Fed. Tasa fija | | | 718,982,376 | 49.076% |
| M | BONOS | 181213 | NO APLICA | 718,982,376 | 49.076% |
| | Cetes | | | 39,309,400 | 2.683% |
| BI | CETES | 180607 | NO APLICA | 39,309,400 | 2.683% |
| | Reportos | | | 36,080,524 | 2.463% |
| LD | BONDES | 210722 | NO APLICA | 36,080,524 | 2.463% |
| | TOTAL CARTERA | | | 1,465,050,867 | 100.000% |
| | ACTIVO NETO | | | 1,464,558,187 | |
| | VAR ESTABLECIDO \$ | | | 1,464,558 | 0.100% |
| | VAR OBSERVADO PROMEDIO \$ | | | 540,734 | 0.037% |
| | Cartera al: | | 15/Mzo/2018 | | |

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