

SCOTDOL**SOCIEDAD DE INVERSION DE RENTA
VARIABLE**

| T.VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
|---------|---------------------------------------|---------|--------------------|----------------------|----------------|
| | Chequera dolares | | | 101,178 | 0.01% |
| CHD | 40-044 | 0008877 | N/A | 101,178 | 0.01% |
| | Sociedad de Inversion de Deuda | | | 2,317,214 | 0.17% |
| 51 | SCOTIAG | C1E | AAA/2 | 2,317,214 | 0.17% |
| | TRAC Tit. ref. acciones extr. | | | 1,327,817,341 | 99.82% |
| 1ISP | SHV | * | N/A | 1,327,817,341 | 99.82% |
| | TOTAL CARTERA | | | 1,330,235,733 | 100.00% |
| | ACTIVO NETO | | | 1,328,656,724 | |
| | VAR ESTABLECIDO \$ | | | 19,929,851 | 1.50% |
| | VAR OBSERVADO PROMEDIO \$ | | | 18,185,680 | 1.37% |
| | Cartera al: | | 19/May/2016 | | |

La metodología utilizada para calcular el VaR es paramétrica al 95% de confianza con un año de historia y con un horizonte temporal de 1 día.

Clasificación: Especializada en Deuda.

Esta cartera se actualiza el último día hábil de cada semana

Principales Tenencias - SHV

| EMISORA | % |
|---------------------------------|-------------|
| TREASUR\ Tesoro | 29.19% |
| TREASUR\ Tesoro | 8.26% |
| TREASUR\ Tesoro | 5.71% |
| TREASUR\ Tesoro | 5.31% |
| TREASUR\ Tesoro | 5.20% |
| TREASUR\Cash and/or Derivatives | 4.82% |
| TREASUR\ Tesoro | 4.56% |
| TREASUR\Cash and/or Derivatives | 4.53% |
| TREASUR\ Tesoro | 4.23% |
| TREASUR\ Tesoro | 3.46% |
| OTROS VALORES | 24.73% |
| TOTAL | 100% |