



SURUDI

AAAf/S4

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

| T.VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
|---------|--------------------------------------|--------|--------------|----------------------|-----------------|
| | Bonos Gob. Fed. Tasa fija | | | 88,861,286 | 2.960% |
| M | BONOS | 191211 | NO APLICA | 58,716,462 | 1.956% |
| M | BONOS | 220609 | NO APLICA | 30,144,824 | 1.004% |
| | Cert. Bursatiles Bancarios | | | 2,168,717 | 0.072% |
| 94 | BINTER | 16U | A+(mex) | 2,168,717 | 0.072% |
| | Cert.Burs.Ind.Carr.Seg. UDIS | | | 11,065,984 | 0.369% |
| 2U | CBIC006 | 321125 | NO APLICA | 11,065,984 | 0.369% |
| | Certificado Bursatil | | | 11,536,503 | 0.384% |
| 90 | PAMMCB | 14U | mxAAA | 11,536,503 | 0.384% |
| | Certificado Bursatil | | | 76,190,807 | 2.538% |
| 91 | FEMSA | 07U | mxAAA | 47,743,929 | 1.591% |
| 91 | TENIXCB | 14U | AA+(mex) | 13,819,078 | 0.460% |
| 91 | DOIXCB | 15U | mxAA | 11,159,442 | 0.372% |
| 91 | RCO | 12U | mxAAA | 3,468,358 | 0.116% |
| | Udibonos UDIS | | | 2,391,137,970 | 79.658% |
| S | UDIBONO | 201210 | NO APLICA | 969,025,479 | 32.282% |
| S | UDIBONO | 220609 | NO APLICA | 765,930,258 | 25.516% |
| S | UDIBONO | 171214 | NO APLICA | 346,540,702 | 11.545% |
| S | UDIBONO | 190613 | NO APLICA | 309,641,531 | 10.315% |
| | Valores paraestatales Rendim. | | | 78,446,856 | 2.613% |
| 95 | PEMEX | 10U | BBB+ | 53,310,200 | 1.776% |
| 95 | PEMEX | 09U | BBB+ | 13,041,707 | 0.434% |
| 95 | CDVITOT | 14U | AAA(mex) | 6,258,812 | 0.209% |
| 95 | CEDEVIS | 06-2U | A3 | 4,999,689 | 0.167% |
| 95 | CFECB | 09U | Baa1 | 836,449 | 0.028% |
| | Reportos | | | 342,338,235 | 11.405% |
| LD | BONDESD | 220512 | NO APLICA | 342,338,235 | 11.405% |
| | TOTAL CARTERA | | | 3,001,746,359 | 100.000% |
| | ACTIVO NETO | | | 3,096,214,570 | |
| | VAR ESTABLECIDO \$ | | | 55,422,241 | 1.790% |
| | VAR OBSERVADO PROMEDIO \$ | | | 7,847,557 | 0.253% |
| | Cartera al: | | | 12-oct-17 | |

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