

**SUR2042**

**SOCIEDAD DE INVERSION DE RENTA VARIABLE**

**DISCRECIONAL**

(Cifras en miles de pesos)

| T.VALOR                                 | EMISORA | SERIE | CALIF / BURS     | VALOR TOTAL      | %               |
|---|---------|-------|------------------|------------------|-----------------|
| <b>CPOs sobre Acciones del IPC</b>      |         |       |                  |                  |                 |
| 1B                                      | NAFTRAC | ISHRS | Alta             | 44,152           | 1.573%          |
| 1B                                      | MEXTRAC | 09    | Media            | 44,022           | 1.568%          |
|   |         |       |                  | <b>88,174</b>    | <b>3.141%</b>   |
| <b>TRAC Tit. ref. acciones extr.</b>    |         |       |                  |                  |                 |
| 1ISP                                    | VTI     | *     | N/A              | 88,722           | 3.160%          |
| 1ISP                                    | ITOT    | *     | N/A              | 88,635           | 3.157%          |
| 1ISP                                    | AGG     | *     | N/A              | 51,704           | 1.842%          |
| 1ISP                                    | VEA     | *     | N/A              | 42,957           | 1.530%          |
| 1ISP                                    | EFA     | *     | N/A              | 40,520           | 1.443%          |
| 1ISP                                    | VNQ     | *     | N/A              | 39,322           | 1.401%          |
| 1ISP                                    | VDE     | *     | N/A              | 37,705           | 1.343%          |
| 1ISP                                    | VAW     | *     | N/A              | 27,072           | 0.964%          |
| 1ISP                                    | GSG     | *     | N/A              | 18,122           | 0.646%          |
| 1ISP                                    | EWJ     | *     | N/A              | 13,139           | 0.468%          |
| 1ISP                                    | XLK     | *     | N/A              | 12,200           | 0.435%          |
| 1ISP                                    | DGRO    | *     | N/A              | 12,080           | 0.430%          |
| 1ISP                                    | VB      | *     | N/A              | 11,893           | 0.424%          |
| 1ISP                                    | XLF     | *     | N/A              | 11,709           | 0.417%          |
| 1ISP                                    | XME     | *     | N/A              | 9,129            | 0.325%          |
| 1ISP                                    | EUFN    | *     | N/A              | 6,837            | 0.244%          |
| 1ISP                                    | DFJ     | *     | N/A              | 5,820            | 0.207%          |
| 1ISP                                    | EWG     | *     | N/A              | 5,792            | 0.206%          |
| 1ISP                                    | EWP     | *     | N/A              | 5,669            | 0.202%          |
| 1ISP                                    | EIRL    | *     | N/A              | 5,661            | 0.198%          |
| 1ISP                                    | EWL     | *     | N/A              | 5,418            | 0.193%          |
| 1ISP                                    | EWD     | *     | N/A              | 3,383            | 0.121%          |
| 1ISP                                    | VGK     | *     | N/A              | 3,326            | 0.118%          |
| 1ISP                                    | EMB     | *     | N/A              | 2,835            | 0.101%          |
| 1ISP                                    | EWG     | *     | N/A              | 2,737            | 0.098%          |
| 1ISP                                    | EWY     | *     | N/A              | 1,944            | 0.069%          |
| 1ISP                                    | ARGT    | *     | N/A              | 1,871            | 0.067%          |
| 1ISP                                    | PGJ     | *     | N/A              | 1,727            | 0.062%          |
| 1ISP                                    | CXSE    | *     | N/A              | 1,672            | 0.060%          |
| 1ISP                                    | ASHR    | *     | N/A              | 1,622            | 0.058%          |
|   |         |       |                  | <b>561,123</b>   | <b>19.988%</b>  |
| <b>SOCIEDAD DE INVERSION NACIONALES</b> |         |       |                  |                  |                 |
| 51                                      | SURREAL | BOE1  | AAA/S6(me)       | 381,467          | 13.589%         |
| 51                                      | SUR1E   | BOE1  | AAA/S2(me)       | 376,223          | 13.402%         |
| 51                                      | SURBONO | BOE1  | AAA/S6(me)       | 294,450          | 10.489%         |
| 51                                      | SURUDI  | BOE1  | AAA/S4(me)       | 271,564          | 9.674%          |
| 51                                      | FONDEO  | BOE1  | AAA/S1(me)       | 46,081           | 1.641%          |
| 51                                      | SURCORP | BOE1  | AA/S3(mex)       | 6,635            | 0.236%          |
| 52                                      | SURPAT  | BOE1  | N/A              | 485,018          | 17.277%         |
| 52                                      | SURGLOB | BO    | N/A              | 257,387          | 9.169%          |
| 52                                      | SURUSD  | BOE   | N/A              | 39,123           | 1.394%          |
|   |         |       |                  | <b>2,157,948</b> | <b>76.871%</b>  |
| <b>TOTAL CARTERA</b>                    |         |       |                  | <b>2,807,245</b> | <b>100.000%</b> |
| <b>ACTIVO NETO</b>                      |         |       |                  | <b>2,793,432</b> |                 |
| <b>VAR ESTABLECIDO \$</b>               |         |       |                  | <b>56,148</b>    | <b>2.010%</b>   |
| <b>VAR OBSERVADO PROMEDIO \$</b>        |         |       |                  | <b>9,433</b>     | <b>0.338%</b>   |
| <b>Cartera al:</b>                      |         |       | <b>31-may-18</b> |                  |                 |

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

Direcciones electronicas para consultar la Tenencia de Activos Objeto de Inversión:

SURPAT BOE1 <https://www.suraim.com.mx/#>  
 SURREAL BOE1 <https://www.suraim.com.mx/#>  
 SUR1E BOE1 <https://www.suraim.com.mx/#>