

SURCORP

AA/4 MO

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
M	BONOS	231207	NO APLICA	53,919	6.601%
M	BONOS	241205	NO APLICA	33,402	4.090%
M	BONOS	220609	NO APLICA	29,144	3.568%
				116,465	14.259%
VALORES PRIVADOS					
91	INCARSO	17	AA+(mex)	35,123	4.300%
91	FUNO	17-2	AAA(mex)	24,231	2.967%
91	GAP	15	A3	20,756	2.541%
91	GAP	17	mxAAA	15,175	1.858%
91	LALA	18-2	AA(mex)	15,103	1.849%
91	NRF	17	mxAAA	15,092	1.848%
91	TLEVISA	14	mxAAA	14,990	1.835%
91	KOF	13	A2	14,901	1.824%
91	SORIANA	15	AA+(mex)	13,456	1.647%
91	FSHOP	15	AA-(mex)	12,047	1.475%
91	DAIMLER	18	mxAAA	11,976	1.466%
91	DAIMLER	18-2	AAA	10,112	1.238%
91	TOYOTA	17-2	mxAAA	10,095	1.236%
91	VWLEASE	18-2	mxAAA	10,054	1.231%
91	TOYOTA	17-4	mxAAA	10,053	1.231%
91	TLEVISA	10	Baa1	10,045	1.230%
91	VWLEASE	17-2	mxAAA	10,016	1.226%
91	OSM	15-2	BB+	10,010	1.226%
91	LIVEPOL	12-2	mxAAA	9,965	1.220%
91	TLEVISA	15	mxAAA	9,934	1.216%
91	VWLEASE	15	A3	9,307	1.139%
91	HOLCIM	15	mxAAA	9,035	1.106%
91	DHIC	15	AA(mex)	9,015	1.104%
91	ENCAPCB	18	mxAAA	8,147	0.998%
91	AC	13-2	mxAAA	8,000	0.979%
91	NRF	18	mxAAA	7,027	0.860%
91	FUNO	18	AAA(mex)	6,838	0.837%
91	ARCA	10	mxAAA	6,276	0.768%
91	BBVALMX	18	AAA(mex)	5,414	0.663%
91	DAIMLER	18-4	mxAAA	5,199	0.637%
91	ALSEA	15	AA-(mex)	5,037	0.617%
91	DAIMLER	18-3	mxAAA	5,024	0.615%
91	VWLEASE	18	mxAAA	5,022	0.615%
91	UNFINCB	16	mxAAA	5,015	0.614%
91	UNFINCB	17-3	mxAAA	5,013	0.614%
91	PCARFM	17	mxAAA	5,010	0.613%
91	GAP	17-2	A3	5,004	0.613%
91	LALA	18-3	AA(mex)	4,895	0.599%
91	SCRECB	16	mxAAA	4,026	0.493%
91	KIMBER	09-4	A	3,273	0.401%
91	TOYOTA	14	mxAAA	3,012	0.369%
91	VWLEASE	17	A3	2,657	0.325%
91	KOF	11-2	mxAAA	2,574	0.315%
91	PCARFM	15	mxAAA	2,405	0.294%
91	PAQPCB	16	AAA(mex)	2,392	0.293%
91	HERDEZ	17-2	mxAA-	2,014	0.247%
91	TOYOTA	17	mxAAA	2,004	0.245%
91	KIMBER	13	mxAAA	1,440	0.176%
91	NAVISCB	15	mxAAA	435	0.053%
94	BINBUR	16	mxAAA	30,167	3.693%
94	BANORTE	18	mxAAA	27,075	3.315%
94	BSANT	11-3	A3	5,211	0.638%
94	SCOTIAB	17-4	mxAAA	5,040	0.617%
94	SCOTIAB	15-2	mxAAA	2,519	0.308%
94	HSBC	17	Baa1	1,406	0.172%
94	SCOTIAB	17	mxAAA	1,322	0.162%
95	CFE	14	Baa1	29,011	3.552%
95	FEFA	18-4	mxAAA	16,064	1.967%
95	FEFA	18V	mxAAA	15,030	1.840%
95	FEFA	17-7	mxAAA	8,049	0.985%
95	FNCOT	18	AAA(mex)	8,017	0.982%
95	FEFA	17-4	mxAAA	5,034	0.616%
95	CFE	18	mxAAA	5,004	0.613%
95	PEMEX	14	BBB-	5,003	0.613%
99	BACOMER	3-18	NO APLICA	10,426	1.277%
F	HSBCMX	18009	F1+(mex)	50,168	6.142%
F	BACOMER	18149	BBB+	20,105	2.462%
				668,295	81.822%
Reportos					
LD	BONDES	210520	NO APLICA	32,010	3.919%
				32,010	3.919%
TOTAL CARTERA				816,770	100.000%
ACTIVO NETO				829,890	
VAR ESTABLECIDO \$				3,154	0.380%
VAR OBSERVADO PROMEDIO \$				603	0.075%
Cartera al:				28-feb-19	

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