

SURCORP

AAf/S3

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cedes			7,513,570	1.325%
F	HSBCMX	17004	F1+(mex)	7,513,570	1.325%
	Cert. Bursatiles Bancarios			71,930,683	12.683%
94	VWBANK	14	A3	20,987,981	3.701%
94	SCOTIAB	13	mxAAA	20,128,178	3.549%
94	BSANT	16	AAA(mex)	10,062,144	1.774%
94	SCOTIAB	15	mxAAA	10,030,790	1.769%
94	SCOTIAB	17-4	mxAAA	5,024,239	0.886%
94	SCOTIAB	15-2	mxAAA	2,514,131	0.443%
94	HSBC	17	AAA(mex)	1,405,774	0.248%
94	SCOTIAB	17	mxAAA	1,318,827	0.233%
94	BINBUR	14-5	mxAAA	458,618	0.081%
	Cert.Burs.Fiduciario Rend.			11,677,885	2.059%
1C	CORPTRC	ISHRS	Media	11,677,885	2.059%
	Certificado Bursatil			346,830,399	61.154%
91	VWLEASE	14-2	A3	39,089,220	6.892%
91	INCARSO	17	AA+(mex)	35,228,669	6.212%
91	DAIMLER	17	mxAAA	25,105,912	4.427%
91	SOFINBU	15	mxAAA	20,036,945	3.533%
91	DAIMLER	15	mxAAA	19,120,291	3.371%
91	BNPPPF	15	mxAAA	15,113,038	2.665%
91	FSHOP	15	AA(mex)	12,032,011	2.122%
91	GAP	15	A3	10,077,419	1.777%
91	TLEVISA	10	mxAAA	10,060,757	1.774%
91	LALA	18-2	AA(mex)	10,059,387	1.774%
91	FUNO	17-2	AAA(mex)	10,044,079	1.771%
91	VWLEASE	17-2	mxAAA	10,039,765	1.770%
91	FUNO	16	AAA(mex)	10,032,330	1.769%
91	TOYOTA	17-4	mxAAA	10,016,183	1.766%
91	TLEVISA	14	mxAAA	9,896,490	1.745%
91	TLEVISA	15	mxAAA	9,848,802	1.737%
91	VWLEASE	15	A3	9,265,232	1.634%
91	HOLCIM	15	mxAAA	9,056,857	1.597%
91	DHIC	15	AA(mex)	9,045,743	1.595%
91	NRF	18	mxAAA	7,001,588	1.235%
91	ALSEA	15	A+(mex)	5,056,837	0.892%
91	UNFINCB	16	mxAAA	5,033,200	0.887%
91	UNFINCB	17-3	mxAAA	5,027,367	0.886%
91	PCARFM	17	mxAAA	5,025,335	0.886%
91	FACILSA	15	AAA(mex)	5,024,842	0.886%
91	GAP	17-2	A3	5,018,188	0.885%
91	NRF	17	mxAAA	5,010,804	0.884%
91	PCARFM	15	mxAAA	4,822,241	0.850%
91	SCRECB	16	mxAAA	4,011,229	0.707%
91	PAQPCB	16	AAA(mex)	2,946,849	0.520%
91	VWLEASE	17	A3	2,646,106	0.467%
91	TOYOTA	17	mxAAA	2,010,334	0.354%
91	HERDEZ	17-2	mxAAA	2,006,661	0.354%
91	NAVISC	15	mxAAA	1,561,200	0.275%
91	XIGNUX	14	mxAAA	1,418,401	0.250%
91	FACILSA	16	AAA(mex)	40,086	0.007%
	Cetes			4,913,675	0.866%
BI	CETES	180607	NO APLICA	4,913,675	0.866%
	Eurobonos a Mediano Plazo MXP			13,850,316	2.442%
D8	GECC	1-08	A	13,850,316	2.442%
	Valores paraestatales Rendim.			110,241,092	19.438%
95	PEMEX	15	BBB+	28,451,533	5.017%
95	CFE	14	Baa1	25,562,960	4.507%
95	PEMEX	13	BBB+	14,044,714	2.476%
95	CFE	13	AAA(mex)	10,035,954	1.770%
95	FEFA	17-7	mxAAA	8,023,737	1.415%
95	PEMEX	11-3	A	6,865,702	1.211%
95	FEFA	17	mxAAA	5,027,369	0.886%
95	FEFA	17-4	mxAAA	5,014,915	0.884%
95	PEMEX	14	BBB+	4,993,207	0.880%
95	FEFA	16-3	mxAAA	2,221,001	0.392%
	Reportos			188,895	0.033%
LD	BONDES	210722	NO APLICA	188,895	0.033%
	TOTAL CARTERA			567,146,514	100.000%
	ACTIVO NETO			567,126,023	
	VAR ESTABLECIDO \$			2,155,079	0.380%
	VAR OBSERVADO PROMEDIO \$			158,487	0.028%
	Cartera al:		15/Mzo/2018		

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