

SURCORP

AAA7/S3

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cedes			7,523,461	1.193%
F	HSBCMX	17004	F1+(mex)	7,523,461	1.193%
	Cert. Bursatiles Bancarios			41,794,870	6.629%
94	VWBANK	14	A3	21,027,166	3.335%
94	SCOTIAB	15	mxAAA	10,040,814	1.593%
94	SCOTIAB	17-4	mxAAA	5,031,043	0.798%
94	SCOTIAB	15-2	mxAAA	2,517,073	0.399%
94	HSBC	17	AAA(mex)	1,398,744	0.222%
94	SCOTIAB	17	mxAAA	1,321,115	0.210%
94	BINBUR	14-5	mxAAA	458,916	0.073%
	Cert.Burs.Fiduciario Rend.			3,360,125	0.533%
1C	CORPTRC	ISHRS	Media	3,360,125	0.533%
	Certificado Bursatil			381,706,162	60.546%
91	VWLEASE	14-2	A3	38,911,878	6.172%
91	INCARSO	17	AA+(mex)	35,073,483	5.563%
91	DAIMLER	17	mxAAA	25,154,488	3.990%
91	SOFINBU	15	mxAAA	20,067,940	3.183%
91	FUNO	17-2	AAA(mex)	19,076,792	3.026%
91	GAP	15	A3	15,042,497	2.386%
91	BNPPPF	15	mxAAA	15,035,289	2.385%
91	FSHOP	15	AA(mex)	12,044,524	1.810%
91	DAIMLER	18	mxAAA	11,949,468	1.855%
91	VWLEASE	17-2	mxAAA	10,055,717	1.595%
91	LALA	18-2	AA(mex)	10,039,639	1.592%
91	TOYOTA	17-4	mxAAA	10,032,334	1.591%
91	SORIANA	15	AA+(mex)	10,021,191	1.590%
91	OSM	15-2	mxAA	9,975,426	1.582%
91	TLEVISA	14	mxAAA	9,921,729	1.574%
91	TLEVISA	15	mxAAA	9,873,456	1.568%
91	TLEVISA	10	mxAAA	9,816,637	1.557%
91	VWLEASE	15	A3	9,281,392	1.472%
91	DHIC	15	AA(mex)	9,062,485	1.437%
91	HOLCIM	15	mxAAA	9,013,531	1.430%
91	ENCAPCB	18	mxAAA	8,185,438	1.298%
91	NRF	18	mxAAA	7,017,793	1.113%
91	TOYOTA	14	mxAAA	6,013,460	0.954%
91	ALSEA	15	A+(mex)	5,062,068	0.803%
91	UNFINCB	16	mxAAA	5,034,988	0.799%
91	UNFINCB	17-3	mxAAA	5,030,251	0.798%
91	GAP	17-2	A3	5,029,956	0.798%
91	NRF	17	mxAAA	5,018,867	0.796%
91	VWLEASE	18	mxAAA	5,008,113	0.794%
91	PCARFM	17	mxAAA	5,001,130	0.793%
91	LALA	18-3	AA(mex)	4,886,155	0.775%
91	PCARFM	15	mxAAA	4,799,764	0.761%
91	SCRECB	16	mxAAA	4,009,765	0.636%
91	VWLEASE	17	A3	2,652,415	0.421%
91	PAQPCB	16	AAA(mex)	2,630,501	0.417%
91	HERDEZ	17-2	mxAA-	2,009,855	0.319%
91	TOYOTA	17	mxAAA	2,001,248	0.317%
91	XIGNUX	14	mxAA	1,419,650	0.225%
91	NAVISCB	15	mxAAA	1,373,780	0.218%
91	BBVALMX	16	AAA(mex)	40,144	0.006%
91	LIVEPOL	08	mxAAA	30,926	0.005%
	Cetes			4,910,560	0.779%
BI	CETES	180906	NO APLICA	4,910,560	0.779%
	Udibonos	UDIS		30,410,468	4.824%
S	UDIBONO	190613	NO APLICA	30,410,468	4.824%
	Valores paraestatales Rendim.			123,222,375	19.545%
95	PEMEX	15	BBB+	28,478,064	4.517%
95	CFE	14	Baa1	25,632,783	4.068%
95	PEMEX	13	BBB+	14,063,277	2.231%
95	CFE	13	AAA(mex)	10,046,942	1.594%
95	FEFA	17-7	mxAAA	8,048,272	1.277%
95	FNCOT	18	AAA(mex)	8,003,822	1.270%
95	PEMEX	11-3	A	6,645,600	1.054%
95	FEFA	17	mxAAA	5,035,343	0.799%
95	FEFA	17-4	mxAAA	5,028,551	0.798%
95	CFE	18	mxAAA	5,011,416	0.795%
95	PEMEX	14	BBB+	5,005,184	0.794%
95	FEFA	16-3	mxAAA	2,223,100	0.353%
	Reportos			37,514,513	5.951%
LD	BONDESD	200702	NO APLICA	37,514,513	5.951%
	TOTAL CARTERA			630,442,533	100.000%
	ACTIVO NETO			630,326,883	
	VAR ESTABLECIDO \$			2,395,242	0.380%
	VAR OBSERVADO PROMEDIO \$			111,388	0.018%
	Cartera al:		14-jun-18		

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