

SURCORP

AAA/S3

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
LD	BONDES D			79,929,246	10.230%
	BONDES D	200130	NO APLICA	79,929,246	10.230%
	Cedes			85,292,796	10.917%
F	HSBCMX	18009	F1+(mex)	50,162,033	6.420%
F	BACOMER	18149	BBB+	20,098,885	2.573%
F	BSCTIA	18025	mxA-1+	15,031,878	1.924%
	Cert. Bursatiles Bancarios			76,548,861	9.798%
94	BINBUR	16	mxAAA	30,172,272	3.862%
94	VWBANK	14	A3	21,077,050	2.698%
94	BANORTE	18	mxAAA	15,028,527	1.924%
94	SCOTIAB	17-4	mxAAA	5,030,002	0.644%
94	SCOTIAB	15-2	mxAAA	2,515,410	0.322%
94	HSBC	17	Baa1	1,405,430	0.180%
94	SCOTIAB	17	mxAAA	1,320,170	0.169%
	Certificado Bursatil			379,298,745	48.548%
91	INCARSO	17	AA+(mex)	35,122,012	4.495%
91	DAIMLER	17	mxAAA	25,192,358	3.224%
91	FUNO	17-2	AAA(mex)	24,235,955	3.102%
91	GAP	15	A3	20,757,265	2.657%
91	GAP	17	mxAAA	15,177,319	1.943%
91	LALA	18-2	AA(mex)	15,100,565	1.933%
91	BNPPPF	15	mxAAA	15,051,449	1.927%
91	SORIANA	15	AA+(mex)	15,049,773	1.926%
91	TLEVISA	14	mxAAA	14,967,112	1.916%
91	FSHOP	15	AA-(mex)	12,042,435	1.541%
91	DAIMLER	18	mxAAA	11,971,876	1.532%
91	TOYOTA	17-4	mxAAA	10,050,363	1.286%
91	VWLEASE	18-2	mxAAA	10,041,882	1.285%
91	VWLEASE	17-2	mxAAA	10,009,385	1.281%
91	OSM	15-2	BB+	10,000,542	1.280%
91	TLEVISA	15	mxAAA	9,924,330	1.270%
91	TLEVISA	10	Baa1	9,737,489	1.246%
91	VWLEASE	15	A3	9,301,615	1.191%
91	HOLCIM	15	mxAAA	9,031,978	1.156%
91	DHIC	15	AA(mex)	9,014,359	1.154%
91	ENCAPCB	18	mxAAA	8,163,807	1.045%
91	NRF	18	mxAAA	7,026,195	0.899%
91	FUNO	18	AAA(mex)	6,837,355	0.875%
91	ALSEA	15	AA-(mex)	5,041,999	0.645%
91	UNFINCB	16	mxAAA	5,033,001	0.644%
91	UNFINCB	17-3	mxAAA	5,029,086	0.644%
91	NRF	17	mxAAA	5,028,406	0.644%
91	VWLEASE	18	mxAAA	5,021,699	0.643%
91	DAIMLER	18-3	mxAAA	5,020,096	0.643%
91	PCARFM	17	mxAAA	5,009,782	0.641%
91	GAP	17-2	A3	5,008,336	0.641%
91	LALA	18-3	AA(mex)	4,894,266	0.626%
91	SCRECB	16	mxAAA	4,034,351	0.516%
91	TOYOTA	14	mxAAA	3,012,160	0.386%
91	VWLEASE	17	A3	2,656,436	0.340%
91	PCARFM	15	mxAAA	2,404,212	0.308%
91	PAQPCB	16	AAA(mex)	2,245,884	0.287%
91	HERDEZ	17-2	mxAA-	2,013,293	0.258%
91	TOYOTA	17	mxAAA	2,004,155	0.257%
91	BBVALMX	18	AAA(mex)	1,339,670	0.171%
91	NAVISC B	15	mxAAA	694,497	0.089%
99	Deuda Est. Ent. Fian.y/o Subs.			9,893,160	1.266%
	BACOMER	3-18	NO APLICA	9,893,160	1.266%
	Valores paraestatales Rendim.			105,216,973	13.467%
95	CFE	14	Baa1	29,006,497	3.713%
95	FEFA	18-4	mxAAA	16,062,098	2.056%
95	FEFA	18V	mxAAA	15,039,276	1.925%
95	PEMEX	13	BBB+	13,998,507	1.792%
95	FEFA	17-7	mxAAA	8,052,034	1.031%
95	FNCOT	18	AAA(mex)	8,017,000	1.026%
95	FEFA	17-4	mxAAA	5,033,615	0.644%
95	PEMEX	14	BBB+	5,005,760	0.641%
95	CFE	18	mxAAA	5,002,187	0.640%
LD	Reportos			45,104,813	5.773%
	BONDES D	230831	NO APLICA	45,104,813	5.773%
	TOTAL CARTERA			781,284,593	100.000%
	ACTIVO NETO			780,472,933	
	VAR ESTABLECIDO \$			2,965,797	0.380%
	VAR OBSERVADO PROMEDIO \$			34,371	0.004%
	Cartera al:		6/Dic/2018		

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