

**SUR1****AAA/2 MO****SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA****CORTO PLAZO**

| T.VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
|---------|--------------------------------------|--------|-------------------|-------------------|-----------------|
| | BONDES D | | | 11,033,848 | 31.495% |
| LD | BONDESD | 200130 | NO APLICA | 10,032,305 | 28.636% |
| LD | BONDESD | 200402 | NO APLICA | 1,001,543 | 2.859% |
| | Certificado Bursatil | | | 344,807 | 0.984% |
| 91 | NRF | 18 | A3 | 300,102 | 0.857% |
| 91 | BBVALMX | 18 | AAA (mex) | 44,706 | 0.128% |
| | Cetes | | | 9,218,997 | 26.314% |
| BI | CETES | 191121 | NO APLICA | 4,813,334 | 13.739% |
| BI | CETES | 190912 | NO APLICA | 2,933,962 | 8.375% |
| BI | CETES | 190829 | NO APLICA | 1,471,702 | 4.201% |
| | Valores paraestatales Rendim. | | | 500,391 | 1.428% |
| 95 | FEFA | 18-4 | mxAAA | 500,391 | 1.428% |
| | Reportos | | | 13,936,087 | 39.779% |
| LD | BONDESD | 230309 | NO APLICA | 10,425,836 | 29.759% |
| IS | BPA182 | 250306 | NO APLICA | 3,510,252 | 10.020% |
| | TOTAL CARTERA | | | 35,034,130 | 100.000% |
| | ACTIVO NETO | | | 34,924,005 | |
| | VAR ESTABLECIDO \$ | | | 20,954 | 0.060% |
| | VAR OBSERVADO PROMEDIO \$ | | | 1,657 | 0.004% |
| | Cartera al: | | 6/Jun/2019 | | |

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