

## SURCORP

AA+/S3

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

## MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Cedes</b>			<b>115,294,729</b>	<b>14.594%</b>
F	HSBCMX	18009	F1+(mex)	50,157,689	6.349%
F	BANSAN	17040	F1+(mex)	30,007,668	3.798%
F	BACOMER	18149	BBB+	20,098,043	2.544%
F	BSCTIA	18025	mxA-1+	15,031,329	1.903%
	<b>Cert. Bursatiles Bancarios</b>			<b>61,553,371</b>	<b>7.791%</b>
94	BINBUR	16	mxAAA	30,175,910	3.820%
94	VWBANK	14	A3	21,079,015	2.668%
94	SCOTIAB	17-4	mxAAA	5,045,678	0.639%
94	SCOTIAB	15-2	mxAAA	2,523,899	0.319%
94	HSBC	17	Baa1	1,405,600	0.178%
94	SCOTIAB	17	mxAAA	1,323,270	0.168%
	<b>Certificado Bursatil</b>			<b>382,193,467</b>	<b>48.377%</b>
91	INCARSO	17	AA+(mex)	35,121,862	4.446%
91	DAIMLER	17	mxAAA	25,195,362	3.189%
91	FUNO	17-2	AAA(mex)	24,232,630	3.067%
91	GAP	15	A3	20,756,603	2.627%
91	GAP	17	mxAAA	15,179,093	1.921%
91	LALA	18-2	AA(mex)	15,103,562	1.912%
91	BNPPPF	15	mxAAA	15,051,743	1.905%
91	SORIANA	15	AA+(mex)	15,050,288	1.905%
91	TLEVISA	14	mxAAA	14,963,189	1.894%
91	FSHOP	15	AA(mex)	12,076,894	1.529%
91	DAIMLER	18	mxAAA	11,971,321	1.515%
91	TOYOTA	17-4	mxAAA	10,050,115	1.272%
91	VWLEASE	18-2	mxAAA	10,041,120	1.271%
91	OSM	15-2	BB+	10,010,578	1.267%
91	VWLEASE	17-2	mxAAA	10,009,481	1.267%
91	TLEVISA	15	mxAAA	9,921,482	1.256%
91	TLEVISA	10	Baa1	9,686,064	1.226%
91	VWLEASE	15	A3	9,300,768	1.177%
91	HOLCIM	15	mxAAA	9,031,210	1.143%
91	DHIC	15	AA(mex)	9,006,536	1.140%
91	ENCAPCB	18	mxAAA	8,172,458	1.034%
91	NRF	18	mxAAA	7,025,517	0.889%
91	FUNO	18	AAA(mex)	6,837,199	0.865%
91	ALSEA	15	AA-(mex)	5,039,746	0.638%
91	UNFINCB	16	mxAAA	5,037,801	0.638%
91	UNFINCB	17-3	mxAAA	5,033,096	0.637%
91	NRF	17	mxAAA	5,028,180	0.636%
91	VWLEASE	18	mxAAA	5,021,316	0.636%
91	DAIMLER	18-3	mxAAA	5,021,179	0.636%
91	PCARFM	17	mxAAA	5,009,468	0.634%
91	GAP	17-2	A3	5,008,385	0.634%
91	LALA	18-3	AA(mex)	4,893,921	0.619%
91	PCARFM	15	mxAAA	4,808,417	0.609%
91	SCRECB	16	mxAAA	4,035,503	0.511%
91	TOYOTA	14	mxAAA	3,012,003	0.381%
91	PAQPCB	16	AAA(mex)	2,662,856	0.337%
91	VWLEASE	17	A3	2,656,371	0.336%
91	HERDEZ	17-2	mxAA-	2,013,286	0.255%
91	TOYOTA	17	mxAAA	2,004,104	0.254%
91	BBVALMX	18	AAA(mex)	1,339,542	0.170%
91	NAVISCB	15	mxAAA	773,216	0.098%
	<b>Deuda Est. Ent. Fian.y/o Subs.</b>			<b>9,877,894</b>	<b>1.250%</b>
99	BACOMER	3-18	NO APLICA	9,877,894	1.250%
	<b>Udibonos</b>	<b>UDIS</b>		<b>88,574,548</b>	<b>11.212%</b>
S	UDIBONO	190613	NO APLICA	88,574,548	11.212%
	<b>Valores paraestatales Rendim.</b>			<b>110,283,457</b>	<b>13.960%</b>
95	CFE	14	Baa1	29,021,240	3.673%
95	FEFA	18-4	mxAAA	16,061,600	2.033%
95	FEFA	18V	mxAAA	15,058,103	1.906%
95	PEMEX	13	BBB+	13,996,689	1.772%
95	FEFA	17-7	mxAAA	8,059,421	1.020%
95	FNCOT	18	AAA(mex)	8,016,597	1.015%
95	FEFA	17-4	mxAAA	5,035,474	0.637%
95	CFE	18	mxAAA	5,020,870	0.636%
95	FEFA	17	mxAAA	5,008,614	0.634%
95	PEMEX	14	BBB+	5,004,849	0.634%
	<b>Reportos</b>			<b>22,247,485</b>	<b>2.816%</b>
LD	BONDESD	220512	NO APLICA	22,247,485	2.816%
	<b>TOTAL CARTERA</b>			<b>790,024,949</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>789,202,784</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>2,998,971</b>	<b>0.380%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>226,646</b>	<b>0.029%</b>
	<b>Cartera al:</b>		<b>8/Nov/2018</b>		

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