

**SURCORP**

AA/4 MO

**SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA  
MEDIANO PLAZO**

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Bonos Gob. Fed. Tasa fija</b>			<b>72,716,029</b>	<b>7.134%</b>
M	BONOS	220609	NO APLICA	39,799,144	3.905%
M	BONOS	231207	NO APLICA	29,252,908	2.870%
M	BONOS	241205	NO APLICA	2,288,906	0.225%
M	BONOS	471107	NO APLICA	1,375,071	0.135%
	<b>Cedes</b>			<b>50,115,446</b>	<b>4.917%</b>
F	BANSAN	18048	F1+ (mex)	30,008,214	2.944%
F	BANORTE	18041	mxA-1+	20,107,232	1.973%
	<b>Cert. Bursatiles Bancarios</b>			<b>79,735,671</b>	<b>7.823%</b>
94	BANORTE	18	mxAAA	27,196,933	2.668%
94	SCOTIAB	13-2	mxAAA	19,680,773	1.931%
94	BACMEXT	12-2	A3	13,288,041	1.304%
94	BSANT	11-3	A3	5,109,066	0.501%
94	SCOTIAB	17-4	mxAAA	5,023,406	0.493%
94	SCOTIAB	15-2	mxAAA	2,511,396	0.246%
94	NAFIN	12	AAA (mex)	1,940,235	0.190%
94	HSBC	17	Baa1	1,408,485	0.138%
94	BANOB	13	A3	1,331,184	0.131%
94	SCOTIAB	17	mxAAA	1,317,052	0.129%
94	BACMEXT	12-3	A3	929,099	0.091%
	<b>Certificado Bursatil</b>			<b>584,071,224</b>	<b>57.304%</b>
91	INCARGO	17	AA+ (mex)	35,237,682	3.457%
91	NRF	17	A3	30,080,630	2.911%
91	TLEVISA	15	mxAAA	29,705,822	2.914%
91	GAP	15	A3	25,432,307	2.495%
91	FUNO	17-2	AAA (mex)	24,177,076	2.372%
91	AC	11-2	mxAAA	19,777,709	1.940%
91	TOYOTA	17-3	mxAAA	15,892,568	1.559%
91	GAP	17	mxAAA	15,111,956	1.483%
91	CETELEM	17-2	mxAAA	15,088,431	1.480%
91	GAP	17-2	A3	15,078,085	1.479%
91	LALA	18-2	AA (mex)	15,072,367	1.479%
91	TLEVISA	14	mxAAA	14,948,358	1.467%
91	KOF	13	A2	14,875,279	1.459%
91	LIVEPOL	12-2	mxAAA	13,785,572	1.353%
91	SORIANA	15	AA+ (mex)	13,498,853	1.324%
91	KOF	11-2	mxAAA	12,639,982	1.240%
91	FERROMX	14	mxAAA	12,393,522	1.216%
91	AMX	10-2	A3	12,207,200	1.198%
91	FSHOP	15	AA- (mex)	12,011,312	1.178%
91	DAIMLER	18	mxAAA	11,933,078	1.171%
91	DAIMLER	18-4	mxAAA	11,204,464	1.099%
91	CETELEM	19-2	mxAAA	10,239,069	1.005%
91	VWLEASE	18-2	mxAAA	10,093,708	0.990%
91	VWLEASE	17-2	mxAAA	10,055,736	0.987%
91	TOYOTA	17-2	mxAAA	10,019,302	0.983%
91	TOYOTA	17-4	mxAAA	10,017,446	0.983%
91	OSM	15-2	BB+	9,993,981	0.981%
91	DAIMLER	18-2	AAA	9,960,632	0.977%
91	TLEVISA	10	Baa1	9,907,301	0.972%
91	VWLEASE	15	A3	9,274,247	0.910%
91	HOLCIM	15	mxAAA	9,065,405	0.889%
91	DHIC	15	AA (mex)	9,050,088	0.888%
91	ENCAPCB	18	mxAAA	8,161,671	0.801%
91	AC	13-2	mxAAA	7,989,970	0.784%
91	NRF	18	A3	7,002,369	0.687%
91	FUNO	18	AAA (mex)	6,807,802	0.668%
91	ARCA	10	mxAAA	6,184,906	0.607%
91	BBVALMX	18	AAA (mex)	5,432,636	0.533%
91	DAIMLER	19	mxAAA	5,121,331	0.502%
91	VWLEASE	18	mxAAA	5,039,301	0.494%
91	UNFINCB	16	mxAAA	5,028,185	0.493%
91	PCARFM	17	mxAAA	5,027,396	0.493%
91	UNFINCB	17-3	mxAAA	5,027,152	0.493%
91	DAIMLER	18-3	mxAAA	5,008,310	0.491%
91	LALA	18-3	AA (mex)	4,911,905	0.482%
91	OSM	15	BB+	4,776,062	0.469%
91	ALSEA	15-2	A+ (mex)	4,717,169	0.463%
91	SCORECB	16	mxAAA	4,035,299	0.396%
91	KIMBER	09-4	A	3,193,571	0.313%
91	TOYOTA	14	mxAAA	3,001,422	0.294%
91	VWLEASE	17	A3	2,648,752	0.260%
91	HERDEZ	17-2	mxAA	2,016,720	0.198%
91	TOYOTA	17	mxAAA	2,010,683	0.197%
91	LIVEPOL	10	mxAAA	1,672,914	0.164%
91	KIMBER	13	mxAAA	1,426,532	0.140%
	<b>Deuda Est. Ent. Fian.y/o Subs.</b>			<b>10,714,453</b>	<b>1.051%</b>
99	BACOMER	3-18	NO APLICA	10,714,453	1.051%
	<b>Valores paraestatales Rendim.</b>			<b>101,200,864</b>	<b>9.929%</b>
95	CFE	14	Baa1	29,100,515	2.855%
95	FEFA	18-4	mxAAA	16,012,515	1.571%
95	FEFA	18V	mxAAA	14,397,783	1.471%
95	FEFA	16	mxAAA	10,023,844	0.983%
95	FNCOY	18	AAA (mex)	8,043,722	0.789%
95	FEFA	17-7	mxAAA	8,036,569	0.788%
95	FEFA	17-4	mxAAA	5,020,109	0.493%
95	CFE	18	mxAAA	4,988,642	0.489%
95	PEMEX	14	BBB-	4,977,166	0.488%
	<b>Reportos</b>			<b>120,693,071</b>	<b>11.841%</b>
LD	BONDESD	230831	NO APLICA	120,693,071	11.841%
	<b>TOTAL CARTERA</b>			<b>1,019,246,758</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>1,014,479,930</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>3,855,024</b>	<b>0.380%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>760,648</b>	<b>0.075%</b>
	<b>Cartera al:</b>				
			<b>6/Jun/2019</b>		

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