

SURCORP

AAI/S3

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
F	Cedes HSBCMX	17004	F1+(mex)	7,525,016 7,525,016	1.321% 1.321%
94	Cert. Bursatiles Bancarios VWBANK	14	A3	41,794,899 21,021,424	7.336% 3.690%
94	SCOTIAB	15	mxAAA	10,046,013	1.763%
94	SCOTIAB	17-4	mxAAA	5,032,004	0.883%
94	SCOTIAB	15-2	mxAAA	2,516,651	0.442%
94	HSBC	17	AAA(mex)	1,398,649	0.246%
94	SCOTIAB	17	mxAAA	1,320,865	0.232%
94	BINBUR	14-5	mxAAA	459,294	0.081%
1C	Cert.Burs.Fiduciario Rend. CORPTRC	ISHRS	Media	11,288,624 11,288,624	1.981% 1.981%
91	Certificado Bursatil VWLEASE	14-2	A3	327,487,301 38,904,480	57.484% 6.829%
91	INCARSO	17	AA+(mex)	35,070,773	6.156%
91	DAIMLER	17	mxAAA	25,145,403	4.414%
91	SOFINBU	15	mxAAA	20,068,355	3.523%
91	BNPPPF	15	mxAAA	15,040,333	2.640%
91	FSHOP	15	AA(mex)	12,052,313	2.116%
91	TLEVISA	10	mxAAA	10,097,415	1.772%
91	LALA	18-2	AA(mex)	10,075,549	1.769%
91	FUNO	17-2	AAA(mex)	10,060,836	1.766%
91	VWLEASE	17-2	mxAAA	10,056,045	1.765%
91	FUNO	16	AAA(mex)	10,048,161	1.764%
91	TOYOTA	17-4	mxAAA	10,032,290	1.761%
91	GAP	15	A3	10,030,020	1.761%
91	TLEVISA	14	mxAAA	9,913,015	1.740%
91	TLEVISA	15	mxAAA	9,865,265	1.732%
91	VWLEASE	15	A3	9,280,078	1.629%
91	DHIC	15	AA(mex)	9,062,207	1.591%
91	HOLCIM	15	mxAAA	9,013,487	1.582%
91	NRF	18	mxAAA	7,012,759	1.231%
91	ALSEA	15	A+(mex)	5,065,262	0.889%
91	UNFINCB	16	mxAAA	5,042,868	0.885%
91	UNFINCB	17-3	mxAAA	5,037,048	0.884%
91	GAP	17-2	A3	5,026,204	0.882%
91	NRF	17	mxAAA	5,018,738	0.881%
91	PCARFM	17	mxAAA	5,001,157	0.878%
91	FACILSA	15	AAA(mex)	5,001,014	0.878%
91	PCARFM	15	mxAAA	4,799,373	0.842%
91	SCRECB	16	mxAAA	4,018,867	0.705%
91	PAQPCB	16	AAA(mex)	2,962,253	0.520%
91	VWLEASE	17	A3	2,650,376	0.465%
91	HERDEZ	17-2	mxAA-	2,009,977	0.353%
91	TOYOTA	17	mxAAA	2,000,483	0.351%
91	NAVISCB	15	mxAAA	1,563,974	0.275%
91	XIGNUX	14	mxAA	1,420,777	0.249%
91	FACILSA	16	AAA(mex)	40,150	0.007%
BI	Cetes CETES	180607	NO APLICA	4,920,608 4,920,608	0.864% 0.864%
D8	Eurobonos a Mediano Plazo MXP GECC	1-08	A	13,873,978 13,873,978	2.435% 2.435%
95	Valores paraestatales Rendim. PEMEX	15	BBB+	110,439,948 28,494,845	19.385% 5.002%
95	CFE	14	Baa1	25,606,945	4.495%
95	PEMEX	13	BBB+	14,065,522	2.469%
95	CFE	13	AAA(mex)	10,050,727	1.764%
95	FEFA	17-7	mxAAA	8,040,073	1.411%
95	PEMEX	11-3	A	6,895,081	1.210%
95	FEFA	17	mxAAA	5,036,135	0.884%
95	FEFA	17-4	mxAAA	5,025,298	0.882%
95	PEMEX	14	BBB+	5,000,948	0.878%
95	FEFA	16-3	mxAAA	2,224,372	0.390%
LD	Reportos BONDESD	200702	NO APLICA	52,373,547 52,373,547	9.193% 9.193%
	TOTAL CARTERA			569,703,922	100.000%
	ACTIVO NETO			569,601,980	
	VAR ESTABLECIDO \$			2,164,488	0.380%
	VAR OBSERVADO PROMEDIO \$			157,372	0.028%
	Cartera al:		22/Mzo/2018		

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