

SURCORP

AAA/S3

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

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cedes			20,067,245	2.940%
F	BACOMER	18149	BBB+	20,067,245	2.940%
	Cert. Bursatiles Bancarios			41,344,522	6.056%
94	VWBANK	14	A3	21,030,879	3.081%
94	SCOTIAB	15	mxAAA	10,040,233	1.471%
94	SCOTIAB	17-4	mxAAA	5,031,080	0.737%
94	SCOTIAB	15-2	mxAAA	2,516,890	0.369%
94	HSBC	17	Baa1	1,404,422	0.206%
94	SCOTIAB	17	mxAAA	1,321,017	0.194%
	Certificado Bursatil			380,404,568	55.723%
91	VWLEASE	14-2	A3	38,914,283	5.700%
91	INCARSO	17	AA+(mex)	35,071,772	5.137%
91	DAIMLER	17	mxAAA	25,155,675	3.685%
91	SOFINBU	15	mxAAA	20,069,787	2.940%
91	FUNO	17-2	AAA(mex)	19,085,724	2.796%
91	GAP	15	A3	15,042,677	2.204%
91	BNPPPF	15	mxAAA	15,034,646	2.202%
91	FSHOP	15	AA(mex)	12,044,661	1.764%
91	DAIMLER	18	mxAAA	11,949,343	1.750%
91	VWLEASE	17-2	mxAAA	10,055,535	1.473%
91	LALA	18-2	AA(mex)	10,041,137	1.471%
91	TOYOTA	17-4	mxAAA	10,033,365	1.470%
91	SORIANA	15	AA+(mex)	10,020,769	1.468%
91	OSM	15-2	BB+	9,981,726	1.462%
91	TLEVISA	10	Baa1	9,933,585	1.455%
91	TLEVISA	14	mxAAA	9,925,335	1.454%
91	TLEVISA	15	mxAAA	9,877,415	1.447%
91	VWLEASE	15	A3	9,279,161	1.359%
91	DHIC	15	AA(mex)	9,062,754	1.328%
91	HOLCIM	15	mxAAA	9,014,186	1.320%
91	ENCAPCB	18	mxAAA	8,178,409	1.198%
91	NRF	18	mxAAA	7,018,228	1.028%
91	TOYOTA	14	mxAAA	6,013,667	0.881%
91	ALSEA	15	A+(mex)	5,061,420	0.741%
91	UNFINCB	16	mxAAA	5,038,722	0.738%
91	UNFINCB	17-3	mxAAA	5,038,538	0.738%
91	GAP	17-2	A3	5,033,036	0.737%
91	NRF	17	mxAAA	5,019,333	0.735%
91	VWLEASE	18	mxAAA	5,008,459	0.734%
91	PCARFM	17	mxAAA	5,001,182	0.733%
91	LALA	18-3	AA(mex)	4,886,273	0.716%
91	PCARFM	15	mxAAA	4,799,956	0.703%
91	SCRECB	16	mxAAA	4,040,729	0.592%
91	PAQPCB	16	AAA(mex)	2,684,282	0.393%
91	VWLEASE	17	A3	2,652,102	0.388%
91	HERDEZ	17-2	mxAA-	2,010,003	0.294%
91	TOYOTA	17	mxAAA	2,001,215	0.293%
91	NAVISCB	15	mxAAA	1,254,203	0.184%
91	BBVALMX	16	AAA(mex)	40,147	0.006%
91	LIVEPOL	08	mxAAA	31,126	0.005%
	Cetes			4,941,443	0.724%
BI	CETES	180906	NO APLICA	4,941,443	0.724%
	Udibonos	UDIS		70,652,920	10.350%
S	UDIBONO	190613	NO APLICA	70,652,920	10.350%
	Valores paraestatales Rendim.			116,749,013	17.102%
95	CFE	14	Baa1	29,158,534	4.271%
95	PEMEX	15	BBB+	28,473,939	4.171%
95	PEMEX	13	BBB+	14,065,489	2.060%
95	FEFA	17-7	mxAAA	8,041,084	1.178%
95	FNCOT	18	AAA(mex)	8,004,150	1.172%
95	PEMEX	11-3	A	6,702,656	0.982%
95	FEFA	17	mxAAA	5,034,821	0.738%
95	FEFA	17-4	mxAAA	5,026,825	0.736%
95	CFE	18	mxAAA	5,015,647	0.735%
95	PEMEX	14	BBB+	5,003,178	0.733%
95	FEFA	16-3	mxAAA	2,222,691	0.326%
	Reportos			48,506,890	7.106%
LD	BONDES	211118	NO APLICA	48,506,890	7.106%
	TOTAL CARTERA			682,666,600	100.000%
	ACTIVO NETO			652,415,230	
	VAR ESTABLECIDO \$			2,479,178	0.380%
	VAR OBSERVADO PROMEDIO \$			142,930	0.022%
	Cartera al:		12-Jul-18		

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