

SURBONO

AAA/5 MO

FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA LARGO PLAZO GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gob. Fed. Tasa fija			3,313,926,712	86.474%
M	BONOS	260305	mxAAA	893,582,262	23.317%
M	BONOS	241205	mxAAA	741,690,132	19.354%
M	BONOS	290531	A-	574,678,480	14.996%
M	BONOS	270603	A-	565,593,034	14.759%
M	BONOS	310529	mxAAA	538,382,805	14.049%
	Cert. Bursatiles Bancarios			23,377,572	0.610%
94	BINBUR	14-7	mxAAA	16,157,130	0.422%
94	BSANT	16-3	AAA (mex)	7,220,442	0.188%
	Certificado Bursatil			269,151,082	7.023%
91	GRUMA	21	mxAA+	40,097,906	1.046%
91	GPH	20	AAA (mex)	37,840,862	0.987%
91	BIMBO	17	mxAA+	28,922,471	0.755%
91	NM	21	mxAA+	20,079,493	0.524%
91	CETEM	21	mxAAA	20,046,118	0.523%
91	OMA	21-2	AAA (mex)	19,891,882	0.519%
91	LALA	18	AA (mex)	16,638,634	0.434%
91	AGUA	17-2X	AA	14,569,759	0.380%
91	LALA	19	AA (mex)	13,097,045	0.342%
91	TOYOTA	17-2	mxAAA	12,428,857	0.324%
91	DAIMLER	18-2	AAA	10,555,121	0.275%
91	CETEM	21-2	mxAAA	10,100,707	0.264%
91	ALSEA	15-2	A- (mex)	8,876,524	0.232%
91	FUNO	15	AAA (mex)	7,776,575	0.203%
91	FUNO	17	AAA (mex)	5,303,108	0.138%
91	LALA	20	AA (mex)	2,926,020	0.076%
	Eurobonos a Mediano Plazo MXP			39,352,291	1.027%
D8	JPM	1-07	A-	21,826,512	0.570%
D8	GECC	1-07	BBB+	17,525,778	0.457%
	Notas Estruct. Int. a descuento			35,201,353	0.919%
D2	REDC933	280610	BBB	35,201,353	0.919%
	Valores paraestatales Rendim.			19,324,321	0.504%
95	FEFA	20-2	mxAAA	19,324,321	0.504%
	Reportos			131,931,318	3.443%
LD	BONDES	241219	mxAAA	131,931,318	3.443%
	TOTAL CARTERA			3,832,264,649	100.000%
	ACTIVO NETO			3,745,783,635	
	VAR ESTABLECIDO \$			44,949,404	1.200%
	VAR OBSERVADO PROMEDIO \$			18,231,368	0.488%
	Cartera al:			9/Sep/2021	

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