

SURBONO

AAAf/S6

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA LARGO PLAZO GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gob. Fed. Tasa fija			1,711,510,194	78.896%
M	BONOS	220609	NO APLICA	634,877,569	29.266%
M	BONOS	241205	NO APLICA	429,995,518	19.822%
M	BONOS	270603	NO APLICA	267,060,851	12.311%
M	BONOS	260305	NO APLICA	187,808,905	8.657%
M	BONOS	231207	NO APLICA	123,358,094	5.686%
M	BONOS	211209	NO APLICA	68,409,259	3.153%
	Cert. Bursatiles Bancarios			19,147,878	0.883%
94	BINBUR	14-7	mxAAA	19,147,878	0.883%
	Certificado Bursatil			68,457,985	3.156%
90	GDFCB	10-2	NO APLICA	68,457,985	3.156%
	Certificado Bursatil			221,897,631	10.229%
91	ENCAPCB	18-2	mxAAA	39,993,354	1.844%
91	BIMBO	17	mxAA+	29,080,347	1.341%
91	LALA	18	AA(mex)	27,177,112	1.253%
91	FERROMX	11	mxAAA	20,836,916	0.961%
91	KOF	13	A2	20,252,845	0.934%
91	OMA	14	mxAAA	14,397,680	0.664%
91	TOYOTA	17-2	mxAAA	11,732,742	0.541%
91	DAIMLER	18-2	AAA	10,104,585	0.466%
91	TLEVISA	10	Baa1	9,933,585	0.458%
91	UNFINCB	16-2	mxAAA	9,823,829	0.453%
91	UNFINCB	17-4	mxAAA	9,758,364	0.450%
91	PAQPCB	16	AAA(mex)	8,052,845	0.371%
91	FUNO	15	AAA(mex)	7,226,939	0.333%
91	ALSEA	15-2	A+(mex)	3,526,489	0.163%
	Eurobonos a Mediano Plazo MXP			41,424,663	1.910%
D8	JPM	1-07	A-	21,012,627	0.969%
D8	GECC	1-07	A	17,400,120	0.802%
D8	BAC	3-10	A	3,011,916	0.139%
	Notas Estruct. Int. a descuento			36,785,676	1.696%
D2	REDC933	280610	BBB+	36,785,676	1.696%
	Udibonos UDIS			49,471,778	2.281%
S	UDIBONO	190613	NO APLICA	49,471,778	2.281%
	Valores paraestatales Rendim.			19,438,274	0.896%
95	PEMEX	13-2	A-	11,778,096	0.543%
95	PEMEX	11-3	A	7,660,179	0.353%
	Reportos			1,200,165	0.055%
LD	BONDESD	211118	NO APLICA	1,200,165	0.055%
	TOTAL CARTERA			2,169,334,245	100.000%
	ACTIVO NETO			2,252,061,676	
	VAR ESTABLECIDO \$			27,024,740	1.200%
	VAR OBSERVADO PROMEDIO \$			8,796,645	0.389%
	Cartera al:			12-Jul-18	

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