

SURBONO

AAA/5 MO

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

LARGO PLAZO GUBERNAMENTAL

| T.VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
|---------|---------------------------------------|--------|--------------|----------------------|-----------------|
| | Bonos Gob. Fed. Tasa fija | | | 1,757,163,645 | 82.726% |
| M | BONOS | 231207 | NO APLICA | 551,932,379 | 25.984% |
| M | BONOS | 270603 | NO APLICA | 449,081,529 | 21.142% |
| M | BONOS | 241205 | NO APLICA | 346,809,607 | 16.327% |
| M | BONOS | 260305 | NO APLICA | 198,441,438 | 9.342% |
| M | BONOS | 290531 | NO APLICA | 74,586,780 | 3.511% |
| M | BONOS | 220609 | NO APLICA | 65,640,032 | 3.090% |
| M | BONOS | 240905 | NO APLICA | 51,191,710 | 2.410% |
| M | BONOS | 471107 | NO APLICA | 19,480,170 | 0.917% |
| | Cert. Bursatiles Bancarios | | | 19,222,196 | 0.905% |
| 94 | BINBUR | 14-7 | mxAAA | 19,222,196 | 0.905% |
| | Certificado Bursatil | | | 142,752,895 | 6.721% |
| 91 | BIMBO | 17 | mxAA+ | 28,431,550 | 1.339% |
| 91 | LALA | 18 | AA (mex) | 26,656,115 | 1.255% |
| 91 | KOF | 13 | A2 | 20,431,489 | 0.962% |
| 91 | FERROMX | 11 | mxAAA | 15,326,856 | 0.722% |
| 91 | TOYOTA | 17-2 | mxAAA | 11,681,347 | 0.550% |
| 91 | DAIMLER | 18-2 | AAA | 9,960,632 | 0.469% |
| 91 | UNFINCB | 16-2 | mxAAA | 9,796,443 | 0.461% |
| 91 | ALSEA | 15-2 | A+ (mex) | 8,233,159 | 0.388% |
| 91 | FUNO | 15 | AAA (mex) | 7,202,247 | 0.339% |
| 91 | FUNO | 17 | AAA (mex) | 5,033,056 | 0.237% |
| | Eurobonos a Mediano Plazo MXP | | | 37,894,485 | 1.784% |
| D8 | JPM | 1-07 | A- | 20,690,349 | 0.974% |
| D8 | GECC | 1-07 | BBB+ | 17,204,136 | 0.810% |
| | Notas Estruc. Int. a descuento | | | 38,769,280 | 1.825% |
| D2 | REDC933 | 280610 | BBB+ | 38,769,280 | 1.825% |
| | Reportos | | | 128,281,341 | 6.039% |
| LD | BONDESD | 230831 | NO APLICA | 128,281,341 | 6.039% |
| | TOTAL CARTERA | | | 2,124,083,842 | 100.000% |
| | ACTIVO NETO | | | 2,123,775,152 | |
| | VAR ESTABLECIDO \$ | | | 25,485,302 | 1.200% |
| | VAR OBSERVADO PROMEDIO \$ | | | 8,210,803 | 0.387% |
| | Cartera al: | | | 6/Jun/2019 | |

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