



SURREAL

AA/6 MO

FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA

LARGO PLAZO TASA REAL

T.VALOR	EMISORA		SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Cert. Bursatiles Bancarios</b>				<b>16,262,929</b>	<b>0.513%</b>
94	BINTER	16U	AAA (mex)		16,262,929	0.513%
	<b>Cert.Burs.Ind.Carr.Seg. UDIS</b>				<b>245,117,718</b>	<b>7.735%</b>
2U	CBIC004	310116	NO APLICA		187,589,572	5.920%
2U	CBIC006	321125	NO APLICA		33,494,952	1.057%
2U	CBIC009	331124	NO APLICA		24,033,194	0.758%
	<b>Cert.Burs.Resp.x Hipot. BORHIS</b>				<b>512,187</b>	<b>0.016%</b>
97	MTROFCB	08	mxAA		512,187	0.016%
	<b>Certificado Bursatil</b>				<b>23,864,286</b>	<b>0.753%</b>
90	PAMMCB	14U	mxAAA		23,864,286	0.753%
	<b>Certificado Bursatil</b>				<b>61,678,448</b>	<b>1.946%</b>
91	CAMSCB	13U	AA+ (mex)		22,855,348	0.721%
91	MAYACB	12U	Baa2		19,798,721	0.625%
91	RCO	12U	mxAAA		7,888,006	0.249%
91	TENIXCB	14U	AA+ (mex)		6,866,002	0.217%
91	OPI	15U	mxA		4,270,371	0.135%
	<b>Chequera dolares</b>				<b>686</b>	<b>0.000%</b>
CHD	37-006	4002217	N/A		686	0.000%
	<b>Eurobonos a Mediano Plazo MXP</b>				<b>9,224,715</b>	<b>0.291%</b>
D8	BARCLAY	5-07	A		9,224,715	0.291%
	<b>Notas Estruc. Int. a descuento</b>				<b>62,156,610</b>	<b>1.961%</b>
D2	CONM151	351215	BBB		62,156,610	1.961%
	<b>Notas Estruc.Med.Pzo. en Ext.</b>				<b>60,664,715</b>	<b>1.914%</b>
D7	BAC871	251021	A		60,664,715	1.914%
	<b>Udibonos UDIS</b>				<b>2,593,469,331</b>	<b>81.843%</b>
S	UDIBONO	281130	NO APLICA		2,593,468,558	81.843%
S	UDIBONO	501103	NO APLICA		773	0.000%
	<b>Valores paraestatales Rendim.</b>				<b>94,424,079</b>	<b>2.980%</b>
95	FOVISCB	18U	Baa1		35,990,270	1.136%
95	FHIPOCB	17U	AAA (mex)		26,621,747	0.840%
95	CFE	15U	Baa1		19,193,155	0.606%
95	FOVISCB	17-2U	Baa1		12,618,907	0.398%
	<b>Reportos</b>				<b>1,472,977</b>	<b>0.046%</b>
LD	BONDESD	250220	NO APLICA		1,472,977	0.046%
	<b>TOTAL CARTERA</b>				<b>3,168,848,681</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>				<b>3,159,978,478</b>	
	<b>VAR ESTABLECIDO \$</b>				<b>100,487,316</b>	<b>3.180%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>				<b>15,908,607</b>	<b>0.493%</b>
	<b>Cartera al:</b>			<b>17-Jun-21</b>		
Metodo Historico, 1 dia con un nivel de confianza al 95% con 500 observaciones.						