

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			1,822,724,727	83.456%
M	BONOS	220609	NO APLICA	598,708,303	27.413%
M	BONOS	241205	NO APLICA	364,871,576	16.706%
M	BONOS	231207	NO APLICA	278,425,211	12.748%
M	BONOS	211209	NO APLICA	234,171,345	10.722%
M	BONOS	270603	NO APLICA	182,384,828	8.351%
M	BONOS	260305	NO APLICA	164,163,465	7.516%
	Cert. Bursatiles Bancarios			18,780,310	0.860%
94	BINBUR	14-7	mxAAA	18,780,310	0.860%
	Certificado Bursatil			253,594,694	11.611%
91	ENCAPCB	18-2	mxAAA	39,899,696	1.827%
91	DAIMLER	18-4	mxAAA	30,163,205	1.381%
91	BIMBO	17	mxAA+	27,812,644	1.273%
91	LALA	18	AA(mex)	25,929,610	1.187%
91	KOF	13	A2	20,480,088	0.938%
91	FERROMX	11	mxAAA	15,186,226	0.695%
91	OMA	14	mxAAA	14,622,426	0.670%
91	TOYOTA	17-2	mxAAA	11,365,862	0.520%
91	DAIMLER	18-2	AAA	10,240,912	0.469%
91	UNFINCB	17-3	mxAAA	10,092,459	0.462%
91	UNFINCB	16-2	mxAAA	9,772,544	0.447%
91	TLEVISA	10	Baa1	9,727,894	0.445%
91	UNFINCB	17-4	mxAAA	9,708,817	0.445%
91	PAQPCB	16	AAA(mex)	8,141,457	0.373%
91	FUNO	15	AAA(mex)	6,989,649	0.320%
91	ALSEA	15-2	AA-(mex)	3,461,204	0.158%
	Eurobonos a Mediano Plazo MXP			40,065,405	1.834%
D8	JPM	1-07	A-	20,194,092	0.925%
D8	GECC	1-07	BBB+	16,925,516	0.775%
D8	BAC	3-10	A	2,945,797	0.135%
	Notas Estruc. Int. a descuento			37,266,172	1.706%
D2	REDC933	280610	BBB+	37,266,172	1.706%
	Valores paraestatales Rendim.			11,309,781	0.518%
95	PEMEX	13-2	A-	11,309,781	0.518%
	Reportos			313,313	0.014%
LD	BONDES	210520	NO APLICA	313,313	0.014%
	TOTAL CARTERA			2,184,054,401	100.000%
	ACTIVO NETO			2,206,589,302	
	VAR ESTABLECIDO \$			26,479,072	1.200%
	VAR OBSERVADO PROMEDIO \$			8,442,795	0.381%
	Cartera al:			18-oct-18	

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