

# SURBONO

AAA/5 MO

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

### LARGO PLAZO GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Bonos Gob. Fed. Tasa fija</b>			<b>1,815,756,302</b>	<b>87.405%</b>
M	BONOS	231207	NO APLICA	631,952,001	30.420%
M	BONOS	270603	NO APLICA	545,081,806	26.239%
M	BONOS	241205	NO APLICA	409,850,886	19.729%
M	BONOS	260305	NO APLICA	193,771,201	9.328%
M	BONOS	220609	NO APLICA	35,100,407	1.690%
	<b>Cert. Bursatiles Bancarios</b>			<b>19,486,333</b>	<b>0.938%</b>
94	BINBUR	14-7	mxAAA	19,486,333	0.938%
	<b>Certificado Bursatil</b>			<b>150,779,639</b>	<b>7.258%</b>
91	BIMBO	17	mxAA+	28,914,785	1.392%
91	LALA	18	AA (mex)	25,945,547	1.249%
91	KOF	13	A2	20,568,218	0.990%
91	FERROMX	11	mxAAA	15,709,757	0.756%
91	TOYOTA	17-2	mxAAA	11,828,769	0.569%
91	DAIMLER	18-2	AAA	10,162,109	0.489%
91	UNFINCB	17-3	mxAAA	10,067,375	0.485%
91	UNFINCB	16-2	mxAAA	9,795,461	0.472%
91	PAQPCB	16	AAA (mex)	7,216,509	0.347%
91	FUNO	15	AAA (mex)	7,009,605	0.337%
91	ALSEA	15-2	A+ (mex)	3,561,504	0.171%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>37,007,938</b>	<b>1.781%</b>
D8	JPM	1-07	A-	20,145,901	0.970%
D8	GECC	1-07	BBB+	16,862,037	0.812%
	<b>Notas Estruc. Int. a descuento</b>			<b>37,368,306</b>	<b>1.799%</b>
D2	REDC933	280610	BBB+	37,368,306	1.799%
	<b>Reportos</b>			<b>16,998,853</b>	<b>0.818%</b>
LD	BONDESD	220113	NO APLICA	16,998,853	0.818%
	<b>TOTAL CARTERA</b>			<b>2,077,397,371</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>2,118,053,895</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>25,416,647</b>	<b>1.200%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>8,974,627</b>	<b>0.423%</b>
	<b>Cartera al:</b>			<b>14/Mzo/2019</b>	

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