

# 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>2,064,520,059</b>	<b>88.297%</b>
M	BONOS	231207	NO APLICA	553,123,710	23.656%
M	BONOS	270603	NO APLICA	455,883,897	19.498%
M	BONOS	290531	NO APLICA	450,731,704	19.277%
M	BONOS	241205	NO APLICA	353,972,613	15.139%
M	BONOS	260305	NO APLICA	198,209,895	8.477%
M	BONOS	240905	NO APLICA	52,598,242	2.250%
	<b>Cert. Bursatiles Bancarios</b>			<b>19,629,209</b>	<b>0.840%</b>
94	BINBUR	14-7	mxAAA	19,629,209	0.840%
	<b>Certificado Bursatil</b>			<b>142,822,789</b>	<b>6.108%</b>
91	BIMBO	17	mxAA+	30,879,682	1.321%
91	LALA	18	AA (mex)	27,580,466	1.180%
91	FERROMX	11	mxAAA	15,960,111	0.683%
91	KOF	13	A2	14,242,722	0.609%
91	TOYOTA	17-2	mxAAA	11,936,456	0.511%
91	DAIMLER	18-2	AAA	10,572,948	0.452%
91	UNFINCB	16-2	mxAAA	10,073,301	0.431%
91	ALSEA	15-2	A+ (mex)	8,850,102	0.379%
91	FUNO	15	AAA (mex)	7,530,062	0.322%
91	FUNO	17	AAA (mex)	5,196,937	0.222%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>38,879,914</b>	<b>1.663%</b>
D8	JPM	1-07	A-	21,514,736	0.920%
D8	GECC	1-07	BBB+	17,365,178	0.743%
	<b>Notas Estruc. Int. a descuento</b>			<b>39,756,516</b>	<b>1.700%</b>
D2	REDC933	280610	BBB+	39,756,516	1.700%
	<b>Reportos</b>			<b>32,539,087</b>	<b>1.392%</b>
LD	BONDESD	220908	NO APLICA	32,539,087	1.392%
	<b>TOTAL CARTERA</b>			<b>2,338,147,574</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>2,337,539,198</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>28,050,470</b>	<b>1.200%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>9,971,367</b>	<b>0.431%</b>
	<b>Cartera al:</b>			<b>19-sep-19</b>	

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