

**SURBONO**

AAA/5 MO

**FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA**

**LARGO PLAZO GUBERNAMENTAL**

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Bonos Gob. Fed. Tasa fija</b>			<b>3,835,829,820</b>	<b>90.843%</b>
M	BONOS	241205	NO APLICA	1,240,103,321	29.369%
M	BONOS	260305	NO APLICA	840,889,550	19.915%
M	BONOS	290531	NO APLICA	704,949,631	16.695%
M	BONOS	270603	NO APLICA	555,871,156	13.165%
M	BONOS	240905	NO APLICA	494,016,162	11.700%
	<b>Certificado Bursatil</b>			<b>178,171,106</b>	<b>4.220%</b>
91	GPH	20	AAA (mex)	39,821,686	0.943%
91	BIMBO	17	mxAA+	30,539,242	0.723%
91	LALA	18	AA (mex)	18,392,941	0.436%
91	AGUA	17-2X	AA	15,389,730	0.364%
91	LALA	19	AA (mex)	13,843,360	0.328%
91	TOYOTA	17-2	mxAAA	12,868,742	0.305%
91	DAIMLER	18-2	AAA	10,899,031	0.258%
91	KOF	13	A2	10,365,879	0.245%
91	ALSEA	15-2	A- (mex)	9,244,733	0.219%
91	FUNO	15	AAA (mex)	8,129,640	0.193%
91	FUNO	17	AAA (mex)	5,599,098	0.133%
91	LALA	20	AA (mex)	3,077,023	0.073%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>41,809,270</b>	<b>0.990%</b>
D8	JPM	1-07	A-	23,160,168	0.548%
D8	GECC	1-07	BBB+	18,649,102	0.442%
	<b>Notas Estruct. Int. a descuento</b>			<b>38,024,877</b>	<b>0.901%</b>
D2	REDC933	280610	BBB	38,024,877	0.901%
	<b>Udibonos UDIS</b>			<b>97,962,729</b>	<b>2.320%</b>
S	UDIBONO	251204	NO APLICA	97,962,729	2.320%
	<b>Valores paraestatales Rendim.</b>			<b>20,193,362</b>	<b>0.478%</b>
95	FEFA	20-2	mxAAA	20,193,362	0.478%
	<b>Reportos</b>			<b>10,505,126</b>	<b>0.249%</b>
LD	BONDESD	250416	NO APLICA	10,505,126	0.249%
	<b>TOTAL CARTERA</b>			<b>4,222,496,290</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>4,221,075,857</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>50,652,910</b>	<b>1.200%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>13,028,480</b>	<b>0.301%</b>
	<b>Cartera al:</b>			<b>25-feb.-21</b>	

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