

SURBONO

AAA/6F

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA
LARGO PLAZO GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gob. Fed. Tasa fija			1,546,341,498	70.397%
M	BONOS	241205	NO APLICA	671,658,493	30.577%
M	BONOS	210610	NO APLICA	361,935,035	16.477%
M	BONOS	231207	NO APLICA	237,487,343	10.812%
M	BONOS	220609	NO APLICA	200,077,649	9.109%
M	BONOS	260305	NO APLICA	42,294,156	1.925%
M	BONOS	200611	NO APLICA	32,888,823	1.497%
	Cedes			24,074,712	1.096%
F	BINTER	17025	F1(mex)	24,074,712	1.096%
	Cert. Bursatiles Bancarios			28,920,455	1.317%
94	BINBUR	14-7	HR AAA	18,750,335	0.854%
94	BINTER	17U	A+(mex)	10,170,120	0.463%
	Cert.Burs.Fiduciario Rend.			9,186,320	0.418%
1C	M5TRAC	ISHRS	Bajb	9,186,320	0.418%
	Certificado Bursatil			118,814,997	5.409%
90	GDFCB	10-2	NO APLICA	118,814,997	5.409%
	Certificado Bursatil			88,683,981	4.037%
91	TELFIM	10	Aa3.mx	33,779,221	1.538%
91	AMX	10-2	AAA(mex)	13,388,341	0.610%
91	TOYOTA	17-2	AAA(mex)	11,775,933	0.536%
91	UNFINCB	16-2	HR AAA	9,862,878	0.449%
91	PAQPCB	16	AAA(mex)	9,207,730	0.419%
91	FUNO	15	AAA(mex)	7,178,725	0.327%
91	ALSEA	15-2	A+(mex)	3,491,153	0.159%
	Eurobonos a Mediano Plazo MXP			160,925,461	7.326%
D8	KEXIM	1-07	AA	47,668,429	2.170%
D8	BS	1-07	A+	38,365,114	1.747%
D8	GECC	1-08	A1	29,248,712	1.332%
D8	GECC	1-07	A1	21,413,306	0.975%
D8	JPM	1-07	A+	21,281,699	0.969%
D8	BAC	3-10	A	2,948,200	0.134%
	Notas Estruc. Int. a descuento			37,990,064	1.730%
D2	REDC933	280610	BBB	37,990,064	1.730%
	Udibonos	UDIS		125,925,890	5.733%
S	UDIBONO	251204	NO APLICA	59,642,001	2.715%
S	UDIBONO	190613	NO APLICA	36,541,593	1.664%
S	UDIBONO	281130	NO APLICA	20,195,680	0.919%
S	UDIBONO	220609	NO APLICA	5,127,205	0.233%
S	UDIBONO	201210	NO APLICA	3,282,340	0.149%
S	UDIBONO	351122	NO APLICA	878,804	0.040%
S	UDIBONO	401115	NO APLICA	258,267	0.012%
	Valores paraestatales Rendim.			26,076,666	1.187%
95	PEMEX	13-2	Aa3.mx	11,682,888	0.532%
95	PEMEX	11-3	A	9,474,343	0.431%
95	CFE	10-2	Aa1.mx	4,919,434	0.224%
	Reportos			29,654,108	1.350%
LD	BONDESD	200702	NO APLICA	29,654,108	1.350%
	TOTAL CARTERA			2,196,594,153	100.000%
	ACTIVO NETO			2,198,640,045	
	VAR ESTABLECIDO \$			26,383,681	1.200%
	VAR OBSERVADO PROMEDIO \$			7,776,999	0.353%
	Cartera al:		31-may-17		

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