

**SURBONO**

AAaf/S6

**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>1,918,838,821</b>	<b>81.986%</b>
M	BONOS	210610	NO APLICA	549,906,066	23.496%
M	BONOS	220609	NO APLICA	344,449,704	14.717%
M	BONOS	260305	NO APLICA	333,783,604	14.262%
M	BONOS	241205	NO APLICA	313,273,760	13.385%
M	BONOS	270603	NO APLICA	245,678,336	10.497%
M	BONOS	231207	NO APLICA	131,747,351	5.629%
	<b>Cert. Bursatiles Bancarios</b>			<b>19,155,466</b>	<b>0.818%</b>
94	BINBUR	14-7	mxAAA	19,155,466	0.818%
	<b>Certificado Bursatil</b>			<b>67,391,979</b>	<b>2.879%</b>
90	GDFCB	10-2	NO APLICA	67,391,979	2.879%
	<b>Certificado Bursatil</b>			<b>96,718,979</b>	<b>4.133%</b>
91	TELFIM	10	Aa3.mx	33,831,079	1.446%
91	TOYOTA	17-2	AAA(mex)	11,952,638	0.511%
91	TLEVISA	10	Aa1.mx	10,282,053	0.439%
91	UNFINCB	16-2	HR AAA	10,065,003	0.430%
91	UNFINCB	17-4	mxAAA	9,992,950	0.427%
91	PAQPCB	16	AAA(mex)	9,710,607	0.415%
91	FUNO	15	AAA(mex)	7,329,801	0.313%
91	ALSEA	15-2	A+(mex)	3,554,848	0.152%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>120,182,289</b>	<b>5.135%</b>
D8	KEXIM	1-07	AA	48,926,555	2.090%
D8	GECC	1-08	A1	28,806,541	1.231%
D8	JPM	1-07	A+	21,711,296	0.928%
D8	GECC	1-07	A1	17,780,749	0.760%
D8	BAC	3-10	A	2,957,148	0.126%
	<b>Notas Estruc. Int. a descuento</b>			<b>38,470,908</b>	<b>1.644%</b>
D2	REDC933	280610	BBB	38,470,908	1.644%
	<b>Valores paraestatales Rendim.</b>			<b>21,989,627</b>	<b>0.940%</b>
95	PEMEX	13-2	Aa3.mx	11,958,100	0.511%
95	PEMEX	11-3	A	10,031,528	0.429%
	<b>Reportos</b>			<b>57,691,839</b>	<b>2.465%</b>
IS	BPA182	230309	NO APLICA	57,691,839	2.465%
	<b>TOTAL CARTERA</b>			<b>2,340,439,909</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>2,341,635,724</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>28,099,629</b>	<b>1.200%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>8,055,789</b>	<b>0.350%</b>
	<b>Cartera al:</b>			<b>29-sep-17</b>	

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