

SURBONO

AAAf/S6

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA
LARGO PLAZO GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bonos Gob. Fed. Tasa fija			1,494,643,225	67.843%
M	BONOS	241205	NO APLICA	527,941,479	23.963%
M	BONOS	210610	NO APLICA	306,122,439	13.895%
M	BONOS	200611	NO APLICA	217,296,127	9.863%
M	BONOS	231207	NO APLICA	212,232,693	9.633%
M	BONOS	220609	NO APLICA	196,984,759	8.941%
M	BONOS	260305	NO APLICA	34,065,727	1.546%
	Cert. Bursatiles Bancarios			29,454,389	1.337%
94	BINBUR	14-7	HR AAA	19,168,774	0.870%
94	BINTER	17U	A+(mex)	10,285,615	0.467%
	Cert.Burs.Fiduciario Rend.			8,968,613	0.407%
1C	M5TRAC	ISHRS	Bajb	8,968,613	0.407%
	Certificado Bursatil			120,252,294	5.458%
90	GDFCB	10-2	NO APLICA	120,252,294	5.458%
	Certificado Bursatil			90,088,741	4.089%
91	TELFIM	10	Aa3.mx	34,198,643	1.552%
91	AMX	10-2	AAA(mex)	13,533,341	0.614%
91	TOYOTA	17-2	AAA(mex)	12,012,816	0.545%
91	UNFINCB	16-2	HR AAA	10,024,412	0.455%
91	PAQPCB	16	AAA(mex)	9,391,562	0.426%
91	FUNO	15	AAA(mex)	7,356,735	0.334%
91	ALSEA	15-2	A+(mex)	3,571,232	0.162%
	Eurobonos a Mediano Plazo MXP			161,061,750	7.311%
D8	KEXIM	1-07	AA	47,819,162	2.171%
D8	BS	1-07	A+	38,479,776	1.747%
D8	GECC	1-08	A1	28,129,723	1.277%
D8	JPM	1-07	A+	21,847,256	0.992%
D8	GECC	1-07	A1	21,798,788	0.989%
D8	BAC	3-10	A	2,987,045	0.136%
	Notas Estruc. Int. a descuento			37,051,375	1.682%
D2	REDC933	280610	BBB	37,051,375	1.682%
	Udibonos UDIS			146,030,638	6.628%
S	UDIBONO	251204	NO APLICA	59,010,789	2.679%
S	UDIBONO	190613	NO APLICA	35,835,589	1.627%
S	UDIBONO	351122	NO APLICA	22,458,460	1.019%
S	UDIBONO	281130	NO APLICA	20,115,088	0.913%
S	UDIBONO	220609	NO APLICA	5,099,807	0.231%
S	UDIBONO	201210	NO APLICA	3,248,697	0.147%
S	UDIBONO	401115	NO APLICA	262,208	0.012%
	Valores paraestatales Rendim.			26,525,405	1.204%
95	PEMEX	13-2	Aa3.mx	11,897,790	0.540%
95	PEMEX	11-3	A	9,624,184	0.437%
95	CFE	10-2	Aa1.mx	5,003,431	0.227%
	Reportos			89,031,022	4.041%
LD	BONDESD	200702	NO APLICA	89,031,022	4.041%
	TOTAL CARTERA			2,203,107,452	100.000%
	ACTIVO NETO			2,202,381,541	
	VAR ESTABLECIDO \$			26,428,578	1.200%
	VAR OBSERVADO PROMEDIO \$			7,259,619	0.329%
	Cartera al:			15-jun-17	

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