

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			2,056,336,003	80.244%
M	BONOS	210610	NO APLICA	547,106,648	21.350%
M	BONOS	220609	NO APLICA	492,839,040	19.232%
M	BONOS	260305	NO APLICA	323,934,778	12.641%
M	BONOS	241205	NO APLICA	309,591,597	12.081%
M	BONOS	270603	NO APLICA	252,345,331	9.847%
M	BONOS	231207	NO APLICA	130,518,608	5.093%
	Cert. Bursatiles Bancarios			18,926,303	0.739%
94	BINBUR	14-7	mxAAA	18,926,303	0.739%
	Certificado Bursatil			67,216,098	2.623%
90	GDFCB	10-2	NO APLICA	67,216,098	2.623%
	Certificado Bursatil			125,494,536	4.897%
91	TELFIM	10	mxAA+	33,743,597	1.317%
91	BIMBO	17	mxAA+	29,667,471	1.158%
91	TOYOTA	17-2	mxAAA	11,851,721	0.462%
91	UNFINCB	16-2	mxAAA	10,018,809	0.391%
91	UNFINCB	17-4	mxAAA	9,947,662	0.388%
91	TLEVISA	10	mxAAA	9,860,631	0.385%
91	PAQPCB	16	AAA(mex)	9,632,546	0.376%
91	FUNO	15	AAA(mex)	7,234,162	0.282%
91	ALSEA	15-2	A+(mex)	3,537,938	0.138%
	Eurobonos a Mediano Plazo MXP			70,865,132	2.765%
D8	GECC	1-08	AA-	28,861,203	1.126%
D8	JPM	1-07	A-	21,389,069	0.835%
D8	GECC	1-07	AA-	17,662,821	0.689%
D8	BAC	3-10	A	2,952,038	0.115%
	Notas Estruc. Int. a descuento			38,082,776	1.486%
D2	REDC933	280610	BBB+	38,082,776	1.486%
	Valores paraestatales Rendim.			21,823,844	0.852%
95	PEMEX	13-2	BBB+	11,843,918	0.462%
95	PEMEX	11-3	A	9,979,926	0.389%
	Reportos			163,870,491	6.395%
LD	BONDESD	200702	NO APLICA	163,870,491	6.395%
	TOTAL CARTERA			2,562,615,184	100.000%
	ACTIVO NETO			2,375,999,074	
	VAR ESTABLECIDO \$			28,511,989	1.200%
	VAR OBSERVADO PROMEDIO \$			8,576,830	0.365%
	Cartera al:			12-oct-17	

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