

**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>2,136,344,101</b>	<b>90.789%</b>
M	BONOS	241205	NO APLICA	493,751,712	20.983%
M	BONOS	290531	NO APLICA	463,362,923	19.692%
M	BONOS	270603	NO APLICA	423,211,475	17.985%
M	BONOS	260305	NO APLICA	273,914,418	11.641%
M	BONOS	240905	NO APLICA	247,949,563	10.537%
M	BONOS	231207	NO APLICA	211,122,067	8.972%
M	BONOS	421113	NO APLICA	23,031,944	0.979%
	<b>Certificado Bursatil</b>			<b>134,826,174</b>	<b>5.730%</b>
91	BIMBO	17	mxAA+	29,975,636	1.274%
91	LALA	18	AA (mex)	18,664,260	0.793%
91	AGUA	17-2X	AA	15,795,916	0.671%
91	LALA	19	AA (mex)	13,881,886	0.590%
91	TOYOTA	17-2	mxAAA	12,712,108	0.540%
91	DAIMLER	18-2	AAA	10,763,687	0.457%
91	KOF	13	A2	10,110,487	0.430%
91	ALSEA	15-2	A+ (mex)	9,185,566	0.390%
91	FUNO	15	AAA (mex)	8,233,425	0.350%
91	FUNO	17	AAA (mex)	5,503,203	0.234%
	<b>Eurobonos a Mediano Plazo MXP</b>			<b>42,042,135</b>	<b>1.787%</b>
D8	JPM	1-07	A-	23,594,932	1.003%
D8	GECC	1-07	BBB+	18,447,203	0.784%
	<b>Notas Estruct. Int. a descuento</b>			<b>38,807,830</b>	<b>1.649%</b>
D2	REDC933	280610	BBB	38,807,830	1.649%
	<b>Reportos</b>			<b>1,077,503</b>	<b>0.046%</b>
LD	BONDES	210520	NO APLICA	1,077,503	0.046%
	<b>TOTAL CARTERA</b>			<b>2,353,097,744</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>2,364,524,459</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>28,374,294</b>	<b>1.200%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>10,248,122</b>	<b>0.436%</b>
	<b>Cartera al:</b>			<b>18-jun.-20</b>	

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