

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			1,199,553,505	59.401%
M	BONOS	191211	NO APLICA	224,141,492	11.099%
M	BONOS	200611	NO APLICA	204,004,467	10.102%
M	BONOS	241205	NO APLICA	201,235,507	9.965%
M	BONOS	231207	NO APLICA	198,321,586	9.821%
M	BONOS	210610	NO APLICA	195,441,697	9.678%
M	BONOS	270603	NO APLICA	77,880,886	3.857%
M	BONOS	220609	NO APLICA	59,000,829	2.922%
M	BONOS	260305	NO APLICA	39,341,882	1.948%
M	BONOS	160616	NO APLICA	185,158	0.009%
	Cert. Bursatiles Bancarios			19,961,942	0.989%
94	BINBUR	14-7	HR AAA	19,961,942	0.989%
	Cert.Burs.Fiduciario Rend.			9,713,600	0.481%
1C	M5TRAC	ISHRS	BAJB	9,713,600	0.481%
	Certificado Bursatil			120,246,815	5.955%
90	GDFCB	10-2	NO APLICA	120,246,815	5.955%
	Certificado Bursatil			66,453,176	3.291%
91	TELFIM	10	Aa2.mx	35,802,983	1.773%
91	AMX	10-2	AAA(mex)	14,288,382	0.708%
91	FUNO	15	AAA(mex)	7,668,940	0.380%
91	GAP	15-2	Aaa.mx	4,946,861	0.245%
91	ALSEA	15-2	A+(mex)	3,746,010	0.186%
	Eurobonos a Mediano Plazo MXP			146,393,207	7.249%
D8	KEXIM	1-07	AA-	49,523,087	2.452%
D8	BS	1-07	A+	39,560,670	1.959%
D8	GECC	1-07	A1	32,160,128	1.593%
D8	GECC	1-08	A1	22,073,160	1.093%
D8	BAC	3-10	A	3,076,161	0.152%
	Notas Estruc. Int. a descuento			38,957,346	1.929%
D2	REDC933	280610	BBB	38,957,346	1.929%
	Udibonos UDIS			289,084,164	14.315%
S	UDIBONO	220609	NO APLICA	106,114,083	5.255%
S	UDIBONO	190613	NO APLICA	87,460,956	4.331%
S	UDIBONO	251204	NO APLICA	67,117,532	3.324%
S	UDIBONO	201210	NO APLICA	27,313,787	1.353%
S	UDIBONO	351122	NO APLICA	833,343	0.041%
S	UDIBONO	401115	NO APLICA	244,464	0.012%
	Valores paraestatales Rendim.			26,948,926	1.335%
95	PEMEX	13-2	Aa3.mx	11,590,859	0.574%
95	CFE	14-2	Aaa.mx	9,851,900	0.488%
95	CFE	10-2	AAA(mex)	5,506,167	0.273%
	Reportos			102,088,233	5.055%
LD	BONDESD	190411	NO APLICA	102,088,233	5.055%
	TOTAL CARTERA			2,019,400,915	100.000%
	ACTIVO NETO			2,018,624,982	
	VAR ESTABLECIDO \$			24,223,500	1.200%
	VAR OBSERVADO PROMEDIO \$			6,257,813	0.312%
	Cartera al:			19-may-16	

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