

# SURBONO

AAA/5 MO

## FONDO DE INVERSIÓN EN INSTRUMENTOS DE DEUDA

### LARGO PLAZO GUBERNAMENTAL

(Cifras en miles de pesos)

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
<b>Bonos Gob. Fed. Tasa fija</b>					
M	BONOS	260305	mxAAA	835,413	22.656%
M	BONOS	241205	mxAAA	737,562	20.002%
M	BONOS	290531	A-	509,732	13.824%
M	BONOS	270603	A-	482,803	13.093%
M	BONOS	310529	mxAAA	472,973	12.827%
				<b>3,038,483</b>	<b>82.403%</b>
<b>Cert. Bursatiles Bancarios</b>					
94	BINBUR	14-7	mxAAA	16,078	0.436%
94	BSANT	16-3	AAA (mex)	7,136	0.194%
				<b>23,214</b>	<b>0.630%</b>
<b>Certificado Bursatil</b>					
91	CETEMEM	21-4	mxAAA	40,465	1.097%
91	GRUMA	21	mxAA+	39,483	1.071%
91	GPH	20	AAA (mex)	35,976	0.976%
91	BIMBO	17	mxAA+	28,572	0.775%
91	CETEMEM	21	mxAAA	20,110	0.545%
91	NM	21	mxAA+	20,059	0.544%
91	OMA	21-2	AAA (mex)	19,620	0.532%
91	LALA	18	AA (mex)	16,427	0.445%
91	AGUA	17-2X	AA	14,415	0.391%
91	LALA	19	AA (mex)	12,954	0.351%
91	TOYOTA	17-2	mxAAA	11,889	0.322%
91	DAIMLER	18-2	AAA	10,541	0.286%
91	CETEMEM	21-2	mxAAA	10,066	0.273%
91	ALSEA	15-2	A- (mex)	8,478	0.230%
91	FUNO	15	AAA (mex)	7,713	0.209%
91	FUNO	17	AAA (mex)	5,238	0.142%
91	LALA	20	AA (mex)	2,776	0.075%
D8	JPM	1-07	A-	21,562	0.585%
D8	GECC	1-07	BBB+	17,573	0.477%
D2	REDC933	280610	BBB	35,020	0.950%
95	FEFA	20-2	mxAAA	19,160	0.520%
				<b>398,097</b>	<b>10.796%</b>
<b>Reportos</b>					
LD	BONDESD	240822	mxAAA	227,573	6.172%
				<b>227,573</b>	<b>6.172%</b>
<b>TOTAL CARTERA</b>				<b>3,687,367</b>	<b>100.000%</b>
<b>ACTIVO NETO</b>				<b>3,686,145</b>	
<b>VAR ESTABLECIDO \$</b>				<b>44,234</b>	<b>1.200%</b>
<b>VAR OBSERVADO PROMEDIO \$</b>				<b>18,020</b>	<b>0.484%</b>
<b>Cartera al:</b>			<b>30-sep.-21</b>		

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