

DINBUR1

mxAAAf/mxS1

VAR histórico con 500 escenarios a 1 día y con un nivel de confianza del 95%

CORTO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
F	Cedes			201,027,910	2.598%
	CITIMX	25010	mxAAA	201,027,910	2.598%
94	Cert. Bursatiles Bancarios			251,187,658	3.246%
	BINBUR	24	NO APLICA	251,187,658	3.246%
	Certificado Bursatil			657,715,626	8.500%
91	GCARSO	23	NO APLICA	200,900,892	2.596%
91	CIE	24	NO APLICA	150,368,316	1.943%
91	GCARSO	24	mxAAA	150,058,229	1.939%
91	MFRISCO	24-3	NO APLICA	100,895,391	1.304%
91	MFRISCO	24-2	NO APLICA	45,455,124	0.587%
91	NM	24	mxAA+	10,037,675	0.130%
	Certificado Bursatil Descuento			104,361,157	1.349%
92	CFE	00925	F1(mex)	84,747,939	1.095%
92	CFE	04125	mxA-1+	19,613,218	0.253%
BI	Cetes			1,524,051,435	19.695%
	CETES	250807	AAA(mex)	594,542,460	7.683%
BI	CETES	250724	AAA(mex)	497,014,200	6.423%
BI	CETES	251224	AAA(mex)	432,494,775	5.589%
JE	Nota Estructurada sin Garantia			32,255,378	0.417%
	AMX	0129	mxAAA	32,255,378	0.417%
	Pag. Med. Pzo. a Descuento			663,611,438	8.576%
93	MFRISCO	00125	mxA-1+	251,585,188	3.251%
93	GCARSO	00225	F1+(mex)	201,675,212	2.606%
93	GCARSO	00325	mxBBB+	190,803,808	2.466%
93	AMX	02825	mxA-1+	19,547,230	0.253%
I	Pagare con R. L. V.			2,653,944,218	34.297%
I	BANOBRA	25265	mxAAA	581,499,773	7.515%
I	BANOBRA	25321	mxAAA	518,249,057	6.697%
I	BANOBRA	25441	mxAAA	303,755,212	3.925%
I	BANOBRA	26021	mxAAA	303,305,167	3.920%
I	BANOBRA	25323	mxAAA	303,079,087	3.917%
I	BANOBRA	25332	mxAAA	302,588,577	3.910%
I	BANOBRA	26052	mxAAA	110,509,150	1.428%
I	BANOBRA	26092	mxAAA	110,496,587	1.428%
I	BANOBRA	25525	mxAAA	95,455,649	1.234%
I	BANOBRA	25255	mxAAA	25,005,958	0.323%
S	Udibonos	UDIS		100,742,308	1.302%
	UDIBONO	340824	AAA(mex)	100,742,308	1.302%
BI	Reportos			1,549,247,278	20.021%
	CETES	270121	AAA(mex)	830,298,072	10.730%
M	BONOS	280302	AAA(mex)	460,108,901	5.946%
BI	CETES	251224	AAA(mex)	169,938,865	2.196%
LF	BONDESF	261231	AAA(mex)	88,901,441	1.149%
	TOTAL CARTERA			7,738,144,406	100.000%
	ACTIVO NETO			7,729,631,373	
	VAR ESTABLECIDO \$			6,183,705	0.080%
	VAR OBSERVADO PROMEDIO \$			1,266,786	0.016%
	Cartera al:		26-jun-25		