

INBUMAX

mxAAf/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 CITIMX	25010	mxAAA	201,027,910 201,027,910	0.852% 0.852%
94	Cert. Bursatiles Bancarios BINBUR	24	NO APLICA	727,439,456 727,439,456	3.084% 3.084%
91	Certificado Bursatil GCARSO	24	mxAAA	1,788,379,789 500,194,095	7.581% 2.120%
91	GCARSO	23	NO APLICA	342,314,929	1.451%
91	MFRISCO	24-3	NO APLICA	262,328,017	1.112%
91	CIE	24	NO APLICA	200,491,088	0.850%
91	RCO	18U	mxAAA	164,674,497	0.698%
91	MFRISCO	24-2	NO APLICA	151,517,081	0.642%
91	ELEMAT	23	A(mex)	125,029,319	0.530%
91	AMX	22UX	mxAAA	31,793,089	0.135%
91	NM	24	mxAA+	10,037,675	0.043%
92	Certificado Bursatil Descuento CFE	04125	mxA-1+	68,891,868 53,936,349	0.292% 0.229%
92	CFE	00925	F1(mex)	14,955,519	0.063%
BI	Cetes CETES	260205	AAA(mex)	6,873,184,377 1,428,038,550	29.136% 6.054%
BI	CETES	250724	AAA(mex)	1,417,577,937	6.009%
BI	CETES	251224	AAA(mex)	1,249,429,350	5.296%
BI	CETES	250807	AAA(mex)	990,904,100	4.201%
BI	CETES	260108	AAA(mex)	718,346,400	3.045%
BI	CETES	250918	AAA(mex)	638,127,100	2.705%
BI	CETES	251211	AAA(mex)	240,957,200	1.021%
BI	CETES	260219	AAA(mex)	189,803,740	0.805%
JE	Nota Estructurada sin Garantia AMX	0129	mxAAA	32,255,378 32,255,378	0.137% 0.137%
93	Pag. Med. Pzo. a Descuento MFRISCO	00125	mxA-1+	1,070,115,477 402,536,300	4.536% 1.706%
93	GCARSO	00325	mxBBB+	311,311,477	1.320%
93	GCARSO	00225	F1+(mex)	302,512,818	1.282%
93	AMX	02825	mxA-1+	53,754,883	0.228%
I	Pagare con R. L. V. BANOBRA	25265	mxAAA	9,982,355,747 1,569,534,787	42.316% 6.653%
I	BANOBRA	25441	mxAAA	1,215,020,851	5.151%
I	BANOBRA	25321	mxAAA	1,036,498,115	4.394%
I	BANOBRA	26021	mxAAA	1,011,017,221	4.286%
I	BANOBRA	25323	mxAAA	1,010,263,625	4.283%
I	BANOBRA	25361	mxAAA	514,362,557	2.180%
I	BANOBRA	26052	mxAAA	507,337,464	2.151%
I	BANOBRA	26092	mxAAA	507,279,787	2.150%
I	BANOBRA	25462	mxAAA	504,303,857	2.138%
I	BANOBRA	25525	mxAAA	452,158,342	1.917%
I	BANOBRA	25353	mxAAA	405,298,641	1.718%
I	BANOBRA	25312	mxAAA	405,138,306	1.717%
I	BANOBRA	25255	mxAAA	335,079,842	1.420%
I	BANOBRA	25292	mxAAA	307,336,636	1.303%
I	BANOBRA	25332	mxAAA	201,725,718	0.855%
S	Udibonos UDIBONO	UDIS 340824	AAA(mex)	201,492,632 201,492,632	0.854% 0.854%
95	Valores paraestatales Rendim. PEMEX	15U	mxAAA	156,114,773 92,556,391	0.662% 0.392%
95	PEMEX	14-2	mxAAA	63,558,382	0.269%
BI	Reportos CETES	260401	AAA(mex)	2,488,895,878 1,153,425,440	10.551% 4.889%
S	UDIBONO	251204	AAA(mex)	847,048,447	3.591%
LF	BONDESF	270318	AAA(mex)	300,070,895	1.272%
LF	BONDESF	261231	AAA(mex)	188,351,096	0.798%
TOTAL CARTERA				23,590,153,284	100.000%
ACTIVO NETO				23,577,104,785	
VAR ESTABLECIDO \$				18,861,684	0.080%
VAR OBSERVADO PROMEDIO \$				5,116,102	0.022%
Cartera al:				26-jun-25	