

# DINBUR1

AAA/1 SP

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	%
	<b>Cedes</b>			<b>800,743,024</b>	<b>16.018%</b>
F	BANORTE	19005	mxA-1+	800,743,024	16.018%
	<b>Cert. Bursatiles Bancarios</b>			<b>100,557,316</b>	<b>2.012%</b>
94	BINBUR	16-6	mxAAA	100,557,316	2.012%
	<b>Certificado Bursatil</b>			<b>319,877,424</b>	<b>6.399%</b>
91	MFRISCO	18	A-(mex)	219,303,363	4.387%
91	NM	18-2	mxAA+	100,574,061	2.012%
	<b>Pagare con R. L. V.</b>			<b>2,822,657,362</b>	<b>56.464%</b>
I	NAFIN	19344	mxA-1+	704,761,646	14.098%
I	BACMEXT	19344	mxA-1+	503,406,032	10.070%
I	BANOBRA	19364	mxA-1+	410,666,240	8.215%
I	BACMEXT	19354	mxA-1+	402,098,962	8.044%
I	NAFIN	19384	mxA-1+	350,106,800	7.004%
I	BANOBRA	19354	mxA-1+	301,574,222	6.033%
I	NAFIN	19374	mxA-1+	150,043,460	3.001%
	<b>Tit. Deuda de Org. Multilat.</b>			<b>296,100,397</b>	<b>5.923%</b>
JI	CABEI	1-17	mxAAA	296,100,397	5.923%
	<b>Valores paraestatales Rendim.</b>			<b>131,620,287</b>	<b>2.633%</b>
95	PEMEX	16	mxAAA	100,568,170	2.012%
95	PEMEX	09U	mxAAA	31,052,117	0.621%
	<b>Reportos</b>			<b>527,452,622</b>	<b>10.551%</b>
LD	BONDESD	220512	AAA(mex)	409,091,114	8.183%
LD	BONDESD	231101	AAA(mex)	118,361,508	2.368%
	<b>TOTAL CARTERA</b>			<b>4,999,008,433</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>4,992,812,461</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>3,994,250</b>	<b>0.080%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>116,363.48</b>	<b>0.002%</b>
	<b>Cartera al:</b>		<b>22-ago-19</b>		