

INBUMAX

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			200,725,050	0.849%
	CITIMX	25010	mxAAA	200,725,050	0.849%
94	Cert. Bursatiles Bancarios			726,323,410	3.071%
	BINBUR	24	NO APLICA	726,323,410	3.071%
	Certificado Bursatil			1,789,163,827	7.564%
91	GCARSO	24	mxAAA	502,969,200	2.126%
91	GCARSO	23	NO APLICA	341,831,376	1.445%
91	MFRISCO	24-3	NO APLICA	264,656,527	1.119%
91	CIE	24	NO APLICA	200,066,584	0.846%
91	RCO	18U	mxAAA	159,482,432	0.674%
91	MFRISCO	24-2	NO APLICA	152,857,437	0.646%
91	ELEMAT	23	A(mex)	125,825,384	0.532%
91	AMX	22UX	mxAAA	31,457,203	0.133%
91	NM	24	mxAA+	10,017,684	0.042%
	Certificado Bursatil Descuento			153,516,693	0.649%
92	CFE	04125	mxA-1+	52,980,398	0.224%
92	CFE	04025	mxA-1+	46,754,797	0.198%
92	CFE	03925	mxA-1+	39,069,400	0.165%
92	CFE	00925	F1(mex)	14,712,097	0.062%
	Cetes			9,083,290,052	38.400%
BI	CETES	250515	AAA(mex)	2,487,534,750	10.516%
BI	CETES	250612	AAA(mex)	2,363,563,120	9.992%
BI	CETES	250724	AAA(mex)	1,200,346,516	5.075%
BI	CETES	250807	AAA(mex)	975,675,300	4.125%
BI	CETES	260108	AAA(mex)	707,389,800	2.991%
BI	CETES	250918	AAA(mex)	628,191,980	2.656%
BI	CETES	250626	AAA(mex)	483,336,286	2.043%
BI	CETES	251211	AAA(mex)	237,252,300	1.003%
	Nota Estructurada sin Garantia			31,529,155	0.133%
JE	AMX	0129	mxAAA	31,529,155	0.133%
	Pag. Med. Pzo. a Descuento			712,530,584	3.012%
93	GCARSO	00225	F1+(mex)	301,976,715	1.277%
93	GCARSO	00125	F1+(mex)	261,160,765	1.104%
93	AMX	02725	mxA-1+	54,145,164	0.229%
93	AMX	02825	mxA-1+	52,822,185	0.223%
93	AMX	02625	mxA-1+	42,425,755	0.179%
	Pagare con R. L. V.			6,712,528,808	28.377%
I	BANOBRA	25265	mxAAA	1,545,599,222	6.534%
I	BANOBRA	25165	mxAAA	1,480,373,705	6.258%
I	BANOBRA	25321	mxA-1+	1,020,493,192	4.314%
I	BANOBRA	25194	mxAAA	802,041,232	3.391%
I	BANOBRA	25182	mxAAA	506,356,413	2.141%
I	BANOBRA	25361	mxAAA	506,336,670	2.141%
I	BANOBRA	25225	mxA-1+	443,234,438	1.874%
I	BANOBRA	25292	NO APLICA	302,639,091	1.279%
I	BANOBRA	25203	mxA-1+	105,454,845	0.446%
	Valores paraestatales Rendim.			152,766,506	0.646%
95	PEMEX	15U	mxAAA	88,885,850	0.376%
95	PEMEX	14-2	mxAAA	63,880,656	0.270%
	Reportos			4,092,036,286	17.299%
BI	CETES	260611	AAA(mex)	1,500,376,249	6.343%
IS	BPA182	290927	AAA(mex)	948,153,135	4.008%
S	UDIBONO	251204	AAA(mex)	852,298,318	3.603%
BI	CETES	260219	AAA(mex)	500,125,692	2.114%
IS	BPA182	251002	AAA(mex)	151,047,889	0.639%
LF	BONDESF	321021	AAA(mex)	140,035,003	0.592%
	TOTAL CARTERA			23,654,410,371	100.000%
	ACTIVO NETO			23,642,962,649	
	VAR ESTABLECIDO \$			18,914,370	0.080%
	VAR OBSERVADO PROMEDIO \$			3,319,267	0.014%
	Cartera al:		24-abr-25		