

INBUMAX

AAA/2 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	%
	Bonos Gob. Fed. Tasa fija			49,579,722	0.307%
M	BONOS	231207	AAA(mex)	49,579,722	0.307%
	Certificado Bursatil			839,765,869	5.195%
91	MFRISCO	22	NO APLICA	538,912,969	3.334%
91	FORTALE	22	NO APLICA	300,852,900	1.861%
	Cetes			11,773,997,304	72.832%
BI	CETES	230309	AAA(mex)	3,792,955,560	23.463%
BI	CETES	230601	AAA(mex)	1,652,364,640	10.221%
BI	CETES	230629	AAA(mex)	1,637,395,800	10.129%
BI	CETES	230504	AAA(mex)	1,618,090,155	10.009%
BI	CETES	230405	AAA(mex)	1,544,084,880	9.551%
BI	CETES	230420	AAA(mex)	492,508,700	3.047%
BI	CETES	230824	AAA(mex)	365,888,389	2.263%
BI	CETES	230727	AAA(mex)	333,902,905	2.065%
BI	CETES	230810	AAA(mex)	237,414,775	1.469%
BI	CETES	230323	AAA(mex)	99,391,500	0.615%
	Notas Estruc. Int. a descuento			100,355,879	0.621%
D2	GS227	240515	NO APLICA	100,355,879	0.621%
	Pagare con R. L. V.			3,085,920,672	19.089%
I	BANOBRA	23105	mxA-1+	768,516,230	4.754%
I	NAFIN	23201	mxA-1+	618,016,064	3.823%
I	BANOBRA	23095	mxA-1+	402,124,397	2.487%
I	BANOBRA	23142	mxA-1+	292,449,629	1.809%
I	BANOBRA	23211	mxA-1+	265,593,563	1.643%
I	BANOBRA	23231	mxA-1+	260,939,540	1.614%
I	BANOBRA	23285	mxA-1+	210,733,580	1.304%
I	NAFIN	23115	mxA-1+	161,714,420	1.000%
I	BANOBRA	23261	mxA-1+	105,833,250	0.655%
	Valores paraestatales Rendim.			154,477,327	0.956%
95	PEMEX	14-2	mxAAA	154,477,327	0.956%
	Reportos			161,920,454	1.002%
LF	BONDESF	261231	AAA(mex)	161,920,454	1.002%
	TOTAL CARTERA			16,166,017,227	100.000%
	ACTIVO NETO			16,160,846,344	
	VAR ESTABLECIDO \$			12,928,677	0.080%
	VAR OBSERVADO PROMEDIO \$			2,163,532	0.013%
	Cartera al:				2/Mzo/2023