

INBUREX

mxA+f/mxS4

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

DISCRECIONAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Certificado Bursatil			2,676,380,466	53.101%
91	RCO	18U	mxAAA	654,795,338	12.991%
91	OSM	15U	mxAA-	568,863,737	11.286%
91	OPI	15U	mxAA+	371,632,066	7.373%
91	FUNO	13U	AAA(mex)	301,972,408	5.991%
91	GCARSO	23	NO APLICA	201,453,868	3.997%
91	FSHOP	19U	AA-(mex)	183,933,558	3.649%
91	MFRISCO	22	NO APLICA	150,263,828	2.981%
91	MAYACB	12U	AA-(mex)	110,788,975	2.198%
91	FORTALE	23	NO APLICA	82,821,912	1.643%
91	RCO	12U	mxAAA	39,794,390	0.790%
91	NM	24	mxAA+	10,060,386	0.200%
	Cetes			1,226,277,651	24.330%
BI	CETES	241017	AAA(mex)	377,859,920	7.497%
BI	CETES	240627	AAA(mex)	293,091,660	5.815%
BI	CETES	241128	AAA(mex)	279,900,060	5.553%
BI	CETES	240502	AAA(mex)	99,388,210	1.972%
BI	CETES	240725	AAA(mex)	77,497,016	1.538%
BI	CETES	240516	AAA(mex)	49,480,345	0.982%
BI	CETES	240613	AAA(mex)	49,060,440	0.973%
	Nota Estructurada sin Garantia			19,688,497	0.391%
JE	AMX	0129	mxAAA	19,688,497	0.391%
	Pag. Med. Pzo. a Descuento			281,282,914	5.581%
93	GCARSO	00324	mxAAA	100,747,804	1.999%
93	GCARSO	00124	F1+(mex)	80,623,574	1.600%
93	GCARSO	00224	F1+(mex)	60,584,270	1.202%
93	AMX	01824	mxA-1+	19,920,798	0.395%
93	AMX	00424	mxA-1	6,960,082	0.138%
93	AMX	00724	mxA-1	6,640,299	0.132%
93	AMX	02324	mxA-1+	4,850,391	0.096%
93	AMX	02424	mxA-1+	955,695	0.019%
	Pagare con R. L. V.			140,043,166	2.779%
I	BANOBRA	24155	mxA-1+	140,043,166	2.779%
	Valores paraestatales Rendim.			612,726,499	12.157%
95	CFE	15U	mxAAA	286,486,011	5.684%
95	PEMEX	14-2	mxAAA	226,857,000	4.501%
95	PEMEX	15U	mxAAA	99,383,488	1.972%
	Reportos			83,817,968	1.663%
IS	BPA182	251002	AAA(mex)	83,817,968	1.663%
	TOTAL CARTERA			5,040,217,161	100.000%
	ACTIVO NETO			5,041,239,361	
	VAR ESTABLECIDO \$			100,824,787	2.000%
	VAR OBSERVADO PROMEDIO \$			10,150,641	0.199%
	Cartera al:		11-abr-24		