

INBUREX

AAA/3 SP

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	%
	Bonos Gob. Fed. Tasa fija			49,579,722	0.730%
M	BONOS	231207	AAA(mex)	49,579,722	0.730%
	Certificado Bursatil			3,161,441,322	46.552%
91	RCO	18U	mxAAA	663,390,508	9.768%
91	MFRISCO	22	NO APLICA	594,315,236	8.751%
91	OSM	15U	mxAA-	555,876,099	8.185%
91	OPI	15U	mxAA+	403,772,295	5.946%
91	FORTALE	22	NO APLICA	300,852,900	4.430%
91	FUNO	13U	AAA(mex)	283,019,940	4.167%
91	FSHOP	19U	AA-(mex)	174,362,358	2.567%
91	MAYACB	12U	AA-(mex)	144,368,901	2.126%
91	RCO	12U	mxAAA	41,483,085	0.611%
	Cetes			492,508,700	7.252%
BI	CETES	230420	AAA(mex)	492,508,700	7.252%
	Notas Estruct. Int. a descuento			100,355,879	1.478%
D2	GS227	240515	NO APLICA	100,355,879	1.478%
	Pagare con R. L. V.			2,059,549,577	30.327%
I	NAFIN	23201	mxA-1+	360,509,370	5.308%
I	BANOBRA	23095	mxA-1+	356,110,162	5.244%
I	BANOBRA	23142	mxA-1+	292,449,629	4.306%
I	BANOBRA	23211	mxA-1+	265,593,563	3.911%
I	BANOBRA	23231	mxA-1+	260,939,540	3.842%
I	BANOBRA	23105	mxA-1+	204,937,661	3.018%
I	NAFIN	23115	mxA-1+	107,809,613	1.587%
I	BANOBRA	23261	mxA-1+	105,833,250	1.558%
I	BANOBRA	23285	mxA-1+	105,366,790	1.552%
	Udibonos UDIS			207,065,752	3.049%
S	UDIBONO	231116	AAA(mex)	207,065,752	3.049%
	Valores paraestatales Rendim.			654,740,207	9.641%
95	CFE	15U	mxAAA	274,615,482	4.044%
95	PEMEX	14-2	mxAAA	220,681,895	3.250%
95	PEMEX	15U	mxAAA	151,688,675	2.234%
95	HITOTAL	10U	AAA(mex)	7,754,155	0.114%
	Reportos			65,981,922	0.972%
LF	BONDESF	261231	AAA(mex)	65,981,922	0.972%
	TOTAL CARTERA			6,791,223,081	100.000%
	ACTIVO NETO			6,789,393,784	
	VAR ESTABLECIDO \$			135,787,876	2.000%
	VAR OBSERVADO PROMEDIO \$			11,924,484	0.176%
	Cartera al:				
			2/Mzo/2023		