

INBURSA

N/A

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

DISCRECIONAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	ADR's Internacionales			509,865	0.003%
YYSP	TLEVISA	CPO	Alta	509,865	0.003%
	Acciones Ind., Com. y de Serv.			9,982,409,927	57.758%
1	GFINBUR	O	Alta	2,028,842,939	11.739%
1	AMX	B	Alta	1,366,338,617	7.906%
1	GCARSO	A1	Alta	1,357,186,611	7.853%
1	ICH	B	Media	709,973,258	4.108%
1	SITES1	A-1	Alta	607,100,954	3.513%
1	CIE	B	Baja	556,519,912	3.220%
1	CABLE	CPO	Minima	429,070,216	2.483%
1	CHDRAUI	B	Alta	394,939,986	2.285%
1	SIMEC	B	Media	266,663,631	1.543%
1	MFRISCO	A-1	Baja	254,430,835	1.472%
1	LASITE	B-1	Media	252,416,858	1.460%
1	GIGANTE	*	Baja	230,360,301	1.333%
1	DINE	B	Minima	227,102,736	1.314%
1	LASITE	B-2	Nula	222,474,318	1.287%
1	ALFA	A	Alta	157,406,862	0.911%
1	CYDSASA	A	Media	139,913,449	0.810%
1	ALPEK	A	Media	139,343,145	0.806%
1	ACCELSA	B	Minima	108,074,178	0.625%
1	KUO	B	Baja	87,132,735	0.504%
1	AGUILAS	CPO	Media	73,471,125	0.425%
1	ORBA	*	Alta	59,642,124	0.345%
1	NEMAK	A	Media	46,063,651	0.267%
1	KUO	A	Minima	45,000,000	0.260%
1	LIVEPOL	C-1	Alta	43,830,063	0.254%
1	LAMOSAS	*	Media	40,622,715	0.235%
1	DINE	A	Minima	32,848,359	0.190%
1	CMOCTEZ	*	Media	32,008,709	0.185%
1	TLEVISA	CPO	Alta	23,434,953	0.136%
1	CEMEX	CPO	Alta	12,259,057	0.071%
1	ARA	*	Media	8,303,787	0.049%
1	MEGA	CPO	Alta	5,800,536	0.034%
1	GPROFUT	*	Baja	5,381,200	0.031%
1	CMR	B	Baja	4,747,383	0.027%
1	VOLAR	A	Alta	3,245,330	0.019%
1	RCENTRO	A	Minima	3,213,286	0.019%
1	GMXT	*	Media	2,593,985	0.015%
1	CTAXTEL	A	Media	2,035,500	0.012%
1	AZTECA	CPO	Nula	1,743,684	0.010%
1	AXTEL	CPO	Media	489,410	0.003%
1	POCHTEC	B	Baja	363,322	0.002%
1	GOMO	*	Nula	3	
1	QUMMA	B	Nula	2	
1	ACEYAC	*	Nula	-	
	Bancarias, Seguros y Fianzas			102,000,000	0.590%
0	GNP	*	Baja	102,000,000	0.590%
	Cert. Burs. Fiduc. Inmob.			69,546,748	0.402%
CF	FSITES	20	Minima	69,546,748	0.402%
	Cert. Bursatiles Bancarios			150,535,056	0.871%
94	BINBUR	24	NO APLICA	150,535,056	0.871%
	Certificado Bursatil			773,552,833	4.476%
91	MFRISCO	24-3	NO APLICA	296,181,336	1.714%
91	MFRISCO	24-2	NO APLICA	235,211,784	1.361%
91	GCARSO	24	mxAAA	201,325,448	1.165%
91	MFRISCO	24	NO APLICA	40,834,266	0.236%
	Cetes			1,824,459,855	10.556%
BI	CETES	250206	AAA(mex)	499,170,950	2.888%
BI	CETES	250220	AAA(mex)	497,274,650	2.877%
BI	CETES	250424	AAA(mex)	244,575,450	1.415%
BI	CETES	250724	AAA(mex)	238,936,450	1.382%
BI	CETES	250416	AAA(mex)	196,066,420	1.134%
BI	CETES	250306	AAA(mex)	99,079,220	0.573%
BI	CETES	250320	AAA(mex)	49,356,715	0.286%
	Chequera Euros			97,017,185	0.561%
CHE	40-110	1430783	N/A	97,017,185	0.561%
	Chequera dolares			97,358,910	0.563%
CHD	40-110	1430793	N/A	97,358,910	0.563%
	Empresas de Servicios Ext.			11,138,267	0.064%
1ESP	ETS	AT	N/A	11,138,267	0.064%
	Empresas del Dow Jones SP			2,251,951,566	13.030%
1ASP	FCC	N	Baja	1,227,958,677	7.105%
1ASP	TX	*	Alta	409,432,399	2.369%
1ASP	VZ	*	Alta	272,517,749	1.577%
1ASP	IMC	N	N/A	260,454,578	1.507%
1ASP	MBT	N	Minima	68,533,592	0.397%
1ASP	CABK	N	Alta	13,051,936	0.076%
1ASP	MU	*	Alta	1,890	0.000%
1ASP	X	*	Alta	746	
	Pag. Med. Pzo. a Descuento			40,279,072	0.233%
93	GCARSO	00724	F1+(mex)	40,279,072	0.233%
	Pagare con R. L. V.			683,915,906	3.957%
I	BANOBRA	25045	mxA-1+	530,148,839	3.067%
I	BANOBRA	25094	mxA-1+	51,703,588	0.299%
I	BANOBRA	25055	mxA-1+	51,694,612	0.299%
I	BANOBRA	25225	mxA-1+	50,368,867	0.291%
	Reportos			57,145,533	0.331%
IS	BPA182	310918	AAA(mex)	57,145,533	0.331%
	Varios			1,141,363,820	6.604%
FF	FIDEAL	20	Minima	1,141,363,820	6.604%
	TOTAL CARTERA			17,283,184,542	100.000%
	ACTIVO NETO			17,256,998,719	
	VAR ESTABLECIDO \$			1,035,419,923	6.000%
	VAR OBSERVADO PROMEDIO \$			146,318,831	0.848%
	Cartera al:		30-ene-25		