

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 | | | 1,120,377 | 0.007% |
| YYSP | TLEVISA | CPO | Alta | 1,120,377 | 0.007% |
| | Acciones Ind.,Com. y de Serv. | | | 10,079,994,164 | 61.621% |
| 1 | AMX | B | N/A | 2,131,844,001 | 13.032% |
| 1 | GFINBUR | O | Alta | 1,658,669,105 | 10.140% |
| 1 | SITES1 | A-1 | Alta | 989,237,758 | 6.047% |
| 1 | GCARSO | A1 | Alta | 983,915,429 | 6.015% |
| 1 | ICH | B | Media | 939,888,648 | 5.746% |
| 1 | CABLE | CPO | Minima | 453,763,212 | 2.774% |
| 1 | SIMEC | B | Baja | 369,681,952 | 2.260% |
| 1 | CHDRAUI | B | Alta | 359,543,211 | 2.198% |
| 1 | LASITE | B-1 | Alta | 333,900,757 | 2.041% |
| 1 | DINE | B | Minima | 255,869,083 | 1.564% |
| 1 | ALEATIC | * | Media | 240,395,197 | 1.470% |
| 1 | GIGANTE | * | Baja | 204,764,712 | 1.252% |
| 1 | MFRISCO | A-1 | Media | 203,393,396 | 1.243% |
| 1 | CIE | B | Baja | 182,556,724 | 1.116% |
| 1 | CYDSASA | A | Baja | 146,583,837 | 0.896% |
| 1 | ACCELSA | B | Minima | 93,835,354 | 0.574% |
| 1 | ALPEK | A | Alta | 88,369,239 | 0.540% |
| 1 | KUO | B | Baja | 85,177,089 | 0.521% |
| 1 | ALFA | A | Alta | 76,216,621 | 0.466% |
| 1 | NEMAK | A | Alta | 56,721,760 | 0.347% |
| 1 | KUO | A | Baja | 46,367,838 | 0.283% |
| 1 | LAMOSAS | * | Media | 40,269,474 | 0.246% |
| 1 | DINE | A | Minima | 34,329,922 | 0.210% |
| 1 | CMOCTEZ | * | Media | 19,506,013 | 0.119% |
| 1 | CEMEX | CPO | Alta | 18,730,981 | 0.115% |
| 1 | TLEVISA | CPO | Alta | 15,423,566 | 0.094% |
| 1 | PE&OLES | * | Alta | 10,603,704 | 0.065% |
| 1 | CMR | B | Minima | 10,347,883 | 0.063% |
| 1 | ARA | * | Media | 8,900,998 | 0.054% |
| 1 | ORBITA | * | Alta | 6,573,382 | 0.040% |
| 1 | GPROFUT | * | Minima | 3,962,520 | 0.024% |
| 1 | GMXT | * | Media | 3,532,890 | 0.022% |
| 1 | AZTECA | CPO | Media | 2,571,012 | 0.016% |
| 1 | RCENTRO | A | Minima | 2,234,100 | 0.014% |
| 1 | VOLAR | A | Alta | 880,118 | 0.005% |
| 1 | POCHTEC | B | Baja | 839,995 | 0.005% |
| 1 | AXTEL | CPO | Media | 592,680 | 0.004% |
| 1 | GOMO | * | Nula | 3 | |
| 1 | QUMMA | B | Nula | 2 | |
| 1 | ACEYAC | * | Nula | - | |
| | Acciones Instit. de credito | | | 79,565,171 | 0.486% |
| 41 | BSMX | B | Alta | 79,565,171 | 0.486% |
| | Bancarias, Seguros y Fianzas | | | 107,950,000 | 0.660% |
| 0 | GNP | * | Media | 107,950,000 | 0.660% |
| | Cert. Burs. Fiduc. Inmob. | | | 76,267,590 | 0.466% |
| CF | FSITES | 20 | Minima | 76,267,590 | 0.466% |
| | Cetes | | | 643,836,195 | 3.936% |
| BI | CETES | 230420 | AAA(mex) | 494,707,350 | 3.024% |
| BI | CETES | 230405 | AAA(mex) | 149,128,845 | 0.912% |
| | Chequera Euros | | | 246,665,075 | 1.508% |
| CHE | 40-110 | 1430783 | N/A | 246,665,075 | 1.508% |
| | Chequera dolares | | | 232,131,397 | 1.419% |
| CHD | 40-110 | 1430793 | N/A | 232,131,397 | 1.419% |
| | Empresas de Servicios Ext. Fix | | | 70,313,403 | 0.430% |
| 1E | BBVA | * | Media | 60,311,131 | 0.369% |
| 1E | SAN | * | Media | 10,002,272 | 0.061% |
| | Empresas del Dow Jones SP | | | 1,657,911,262 | 10.135% |
| 1ASP | FCC | N | Alta | 640,231,132 | 3.914% |
| 1ASP | TX | * | Alta | 498,110,586 | 3.045% |
| 1ASP | CABK | N | Alta | 287,494,310 | 1.758% |
| 1ASP | X | * | Alta | 90,868,199 | 0.556% |
| 1ASP | MBT | N | Alta | 62,857,267 | 0.384% |
| 1ASP | MU | * | Alta | 52,994,139 | 0.324% |
| 1ASP | TKC | N | Alta | 25,355,629 | 0.155% |
| | Pagare con R. L. V. | | | 764,091,188 | 4.671% |
| I | BANOBRA | 23321 | mxA-1+ | 351,249,014 | 2.147% |
| I | BANOBRA | 23285 | mxA-1+ | 211,780,366 | 1.295% |
| I | BANOBRA | 23115 | mxA-1+ | 201,061,808 | 1.229% |
| | TRAC Tit. ref. acciones extr. | | | 72,328,012 | 0.442% |
| 1SP | SHV | * | Alta | 72,328,012 | 0.442% |
| | Reportos | | | 1,051,643,584 | 6.429% |
| LF | BONDESDF | 261203 | AAA(mex) | 1,000,304,958 | 6.115% |
| LD | BONDESDF | 250220 | AAA(mex) | 51,338,627 | 0.314% |
| | Varios | | | 1,274,199,105 | 7.789% |
| FF | FIDEAL | 20 | Baja | 1,274,199,105 | 7.789% |
| | TOTAL CARTERA | | | 16,358,016,522 | 100.000% |
| | ACTIVO NETO | | | 16,315,967,118 | |
| | VAR ESTABLECIDO \$ | | | 978,958,027 | 6.000% |
| | VAR OBSERVADO PROMEDIO \$ | | | 138,104,450 | 0.846% |
| | Cartera al: | | 16/Mzo/2023 | | |