

# FONIBUR

N/A

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	%
	<b>Acciones Ind.,Com. y de Serv.</b>			<b>9,231,225,068</b>	<b>76.452%</b>
1	AMX	L	Alta	2,749,525,479	22.771%
1	GFINBUR	O	Alta	1,172,016,158	9.707%
1	ICH	B	Media	957,901,061	7.933%
1	GCARSO	A1	Alta	760,939,191	6.302%
1	GSANBOR	B-1	Baja	664,154,059	5.500%
1	CABLE	CPO	Minima	452,733,463	3.750%
1	GPROFUT	*	Baja	307,250,920	2.545%
1	SITES	B-1	Alta	291,956,437	2.418%
1	DINE	B	Minima	251,756,458	2.085%
1	MFRISCO	A-1	Baja	242,340,391	2.007%
1	SIMEC	B	Media	220,762,430	1.828%
1	ACCELSA	B	Minima	196,013,433	1.623%
1	GIGANTE	*	Minima	172,949,115	1.432%
1	CIE	B	Baja	153,903,655	1.275%
1	ELEMAT	*	Minima	146,200,741	1.211%
1	FORTALE	*	Media	146,200,741	1.211%
1	CYDSASA	A	Media	103,227,384	0.855%
1	KUO	B	Baja	54,969,503	0.455%
1	KUO	A	Minima	48,768,000	0.404%
1	LAMOSA	*	Media	37,455,343	0.310%
1	DINE	A	Minima	28,431,892	0.235%
1	GMXT	*	Media	22,393,280	0.185%
1	CMOCTEZ	*	Baja	17,403,743	0.144%
1	ALEATIC	*	Baja	14,584,400	0.121%
1	CMR	B	Baja	7,500,810	0.062%
1	AZTECA	CPO	Media	4,869,212	0.040%
1	AXTEL	CPO	Media	2,455,207	0.020%
1	RCENTRO	A	Minima	1,616,108	0.013%
1	POCHTEC	B	Baja	946,451	0.008%
1	QUMMA	B	Nula	3	
1	GOMO	*	Nula	2	
1	AHMSA	*	Nula	-	
1	COVAL	A1	N/A	-	
	<b>Acciones Instit. de credito</b>			<b>-</b>	<b>-</b>
41	BANORIE	*B	Nula	-	-
	<b>Bancarias, Seguros y Fianzas</b>			<b>162,212,841</b>	<b>1.343%</b>
0	GNP	*	Baja	162,212,841	1.343%
	<b>Cetes</b>			<b>498,476,500</b>	<b>4.128%</b>
BI	CETES	220113	AAA(mex)	498,476,500	4.128%
	<b>Chequera dolares</b>			<b>2,067,609</b>	<b>0.017%</b>
CHD	40-110	1430841	N/A	2,067,609	0.017%
	<b>Empresas de Servicios Ext.</b>			<b>3,354,404</b>	<b>0.028%</b>
1ESP	RLIA	ES	Media	3,354,404	0.028%
	<b>Empresas de Servicios Ext. Fix</b>			<b>108,021,880</b>	<b>0.895%</b>
1E	BBVA	*	Media	70,434,356	0.583%
1E	SAN	*	Baja	37,587,524	0.311%
	<b>Empresas del Dow Jones SP</b>			<b>994,949,379</b>	<b>8.240%</b>
1ASP	FCC	N	N/A	701,236,777	5.808%
1ASP	CABK	N	N/A	212,869,053	1.763%
1ASP	MBT	N	N/A	76,793,484	0.636%
1ASP	TKC	N	Media	4,050,064	0.034%
	<b>Pagare con R. L. V.</b>			<b>1,021,159,392</b>	<b>8.457%</b>
I	BANOBRA	21515	mxA-1+	1,021,159,392	8.457%
	<b>Reportos</b>			<b>53,050,580</b>	<b>0.439%</b>
LD	BONDESD	250619	AAA(mex)	53,050,580	0.439%
	<b>TOTAL CARTERA</b>			<b>12,074,517,653</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>12,084,849,852</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>362,545,496</b>	<b>3.000%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>159,840,930</b>	<b>1.323%</b>
	<b>Cartera al:</b>			<b>23-dic-21</b>	