

# 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	%
	<b>Certificado Bursatil</b>			<b>2,637,578,373</b>	<b>11.556%</b>
91	RCO	18U	mxAAA	680,849,609	2.983%
91	OSM	15U	mxAA-	572,792,244	2.509%
91	OPI	15U	mxAA+	409,992,558	1.796%
91	MFRISCO	18	A-(mex)	301,262,763	1.320%
91	FUNO	13U	AAA(mex)	282,976,593	1.240%
91	MAYACB	12U	AA-(mex)	172,783,178	0.757%
91	FSHOP	19U	AA-(mex)	168,238,169	0.737%
91	RCO	12U	mxAAA	48,683,259	0.213%
	<b>Cetes</b>			<b>15,616,816,792</b>	<b>68.419%</b>
BI	CETES	220324	AAA(mex)	2,772,277,480	12.146%
BI	CETES	220310	AAA(mex)	1,445,258,374	6.332%
BI	CETES	221020	AAA(mex)	1,300,400,119	5.697%
BI	CETES	220203	AAA(mex)	1,297,001,426	5.682%
BI	CETES	220407	AAA(mex)	987,503,600	4.326%
BI	CETES	220616	AAA(mex)	975,183,000	4.272%
BI	CETES	220127	AAA(mex)	899,177,760	3.939%
BI	CETES	220224	AAA(mex)	833,637,076	3.652%
BI	CETES	220217	AAA(mex)	796,668,480	3.490%
BI	CETES	220421	AAA(mex)	786,643,672	3.446%
BI	CETES	220519	AAA(mex)	760,321,087	3.331%
BI	CETES	220630	AAA(mex)	744,500,638	3.262%
BI	CETES	220602	AAA(mex)	736,250,948	3.226%
BI	CETES	220505	AAA(mex)	345,510,298	1.514%
BI	CETES	220317	AAA(mex)	264,547,617	1.159%
BI	CETES	220825	AAA(mex)	240,504,400	1.054%
BI	CETES	220728	AAA(mex)	193,484,260	0.848%
BI	CETES	220303	AAA(mex)	159,962,340	0.701%
BI	CETES	220210	AAA(mex)	77,984,216	0.342%
	<b>Pagare con R. L. V.</b>			<b>3,515,908,617</b>	<b>15.404%</b>
I	BANOBRA	22035	mxA-1+	1,339,207,175	5.867%
I	BACMEXT	22082	mxA-1+	946,800,557	4.148%
I	BACMEXT	22161	mxA-1+	600,202,219	2.630%
I	BACMEXT	22073	mxA-1+	201,900,023	0.885%
I	BANOBRA	22075	mxA-1+	200,952,627	0.880%
I	NAFIN	22084	mxA-1+	126,032,947	0.552%
I	NAFIN	22125	mxA-1+	100,813,068	0.442%
	<b>Valores paraestatales Rendim.</b>			<b>406,267,715</b>	<b>1.780%</b>
95	CFE	15U	mxAAA	260,611,490	1.142%
95	PEMEX	15U	mxAAA	132,211,014	0.579%
95	HITOTAL	10U	AAA(mex)	13,445,211	0.059%
	<b>Reportos</b>			<b>648,750,370</b>	<b>2.842%</b>
BI	CETES	220331	AAA(mex)	600,092,000	2.629%
LD	BONDESD	250220	AAA(mex)	48,658,370	0.213%
	<b>TOTAL CARTERA</b>			<b>22,825,321,868</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>22,821,647,798</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>456,432,956</b>	<b>2.000%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>14,560,162</b>	<b>0.064%</b>
	<b>Cartera al:</b>		<b>20-ene-22</b>		