

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			713,651	0.004%
YYSP	TLEVISA	CPO	Alta	713,651	0.004%
	Acciones Ind., Com. y de Serv.			11,007,847,452	60.903%
1	GFINBUR	O	Alta	2,263,993,408	12.526%
1	GCARSO	A1	Alta	1,549,723,366	8.574%
1	AMX	B	N/A	1,253,572,493	6.536%
1	SITES1	A-1	Alta	1,174,876,428	6.500%
1	ICH	B	Media	790,066,473	4.371%
1	CIE	B	Baja	595,535,568	3.295%
1	CHDRAUI	B	Alta	490,869,460	2.716%
1	CABLE	CPO	Minima	434,927,299	2.406%
1	LASITE	B-1	Alta	405,641,851	2.244%
1	DINE	B	Minima	329,839,688	1.825%
1	SIMEC	B	Baja	298,435,334	1.651%
1	GIGANTE	*	Baja	273,104,935	1.511%
1	MFRISCO	A-1	Media	255,919,882	1.416%
1	CYDSASA	A	Baja	158,277,603	0.876%
1	ALPEK	A	Alta	114,597,167	0.634%
1	ACCELSA	A	Minima	94,549,230	0.523%
1	ALFA	A	Alta	91,857,393	0.508%
1	KUO	B	Baja	82,292,028	0.455%
1	AGUILAS	CPO	Alta	47,773,442	0.264%
1	LAMOSAS	*	Media	45,568,089	0.252%
1	KUO	A	Baja	45,000,000	0.249%
1	NEMAK	A	Alta	44,695,494	0.247%
1	DINE	A	Minima	43,741,372	0.242%
1	TLEVISA	CPO	Alta	32,292,955	0.179%
1	CMOCTEZ	*	Media	28,068,817	0.155%
1	CEMEX	CPO	Alta	23,434,755	0.130%
1	ARA	*	Media	7,522,628	0.042%
1	ORBIA	*	Alta	6,577,017	0.036%
1	CMR	B	Minima	6,207,408	0.034%
1	GPROFUT	*	Minima	5,299,262	0.029%
1	GMXT	*	Media	3,101,217	0.017%
1	RCENTRO	A	Minima	2,978,800	0.016%
1	VOLAR	A	Alta	2,624,441	0.015%
1	AZTECA	CPO	Media	1,743,684	0.010%
1	CTAXTEL	A	N/A	1,710,016	0.009%
1	POCHTEC	B	Baja	729,913	0.004%
1	AXTEL	CPO	Media	381,650	0.002%
1	GMEXICO	B	Alta	316,890	0.002%
1	GOMO	*	Nula	3	
1	QUMMA	B	Nula	2	
1	ACEYAC	*	Nula	-	
	Bancarias, Seguros y Fianzas			119,000,000	0.658%
0	GNP	*	Media	119,000,000	0.658%
	Cert. Burs. Fiduc. Inmob.			73,309,707	0.406%
CF	FSITES	20	Minima	73,218,402	0.405%
CF	DANHOS	13	Media	91,305	0.001%
	Cetes			732,944,662	4.055%
BI	CETES	240627	AAA(mex)	195,394,440	1.081%
BI	CETES	240725	AAA(mex)	193,742,540	1.072%
BI	CETES	241017	AAA(mex)	94,464,980	0.523%
BI	CETES	240516	AAA(mex)	53,088,452	0.294%
BI	CETES	240502	AAA(mex)	49,694,105	0.275%
BI	CETES	240530	AAA(mex)	49,289,500	0.273%
BI	CETES	240613	AAA(mex)	49,060,440	0.271%
BI	CETES	240808	AAA(mex)	48,230,205	0.267%
	Chequera Euros			59,335,403	0.328%
CHE	40-110	1430783	N/A	59,335,403	0.328%
	Chequera dolares			915,222,775	5.064%
CHD	40-110	1430793	N/A	915,222,775	5.064%
	Empresas de Servicios Ext.			5,721,383	0.032%
1ESP	ETS	AT	N/A	5,721,383	0.032%
	Empresas de Servicios Ext. Fix			64,623,250	0.358%
1E	BBVA	*	Media	64,623,250	0.358%
	Empresas del Dow Jones SP			1,686,283,682	9.330%
1ASP	FCC	N	Alta	836,020,414	4.625%
1ASP	TX	*	Alta	469,067,714	2.595%
1ASP	CABK	N	Alta	296,770,710	1.642%
1ASP	MBT	N	Alta	55,142,780	0.305%
1ASP	TKC	N	Alta	29,279,274	0.162%
1ASP	MU	*	Alta	2,096	0.000%
1ASP	X	*	Alta	694	
	Pag. Med. Pzo. a Descuento			406,860,112	2.251%
93	MFRISCO	00223	NO APLICA	306,112,308	1.694%
93	GCARSO	00324	mxAAA	100,747,804	0.557%
	Pagare con R. L. V.			1,753,811,763	9.703%
I	BANOBRA	24155	mxA-1+	763,235,259	4.223%
I	BANOBRA	24161	mxA-1+	285,540,776	1.579%
I	BANOBRA	24321	mxA-1+	204,122,212	1.129%
I	BANOBRA	24241	mxA-1+	155,795,428	0.862%
I	BANOBRA	24285	mxA-1+	137,406,794	0.760%
I	BANOBRA	24195	mxA-1+	104,876,812	0.580%
I	BANOBRA	24283	mxA-1+	102,924,481	0.569%
	Reportos			62,637,707	0.347%
IS	BPA182	251002	AAA(mex)	62,637,707	0.347%
	Varios			1,186,030,625	6.562%
FF	FIDEAL	20	Baja	1,186,030,625	6.562%
	TOTAL CARTERA			18,074,342,171	100.000%
	ACTIVO NETO			18,038,294,758	
	VAR ESTABLECIDO \$			1,082,297,686	6.000%
	VAR OBSERVADO PROMEDIO \$			160,390,979	0.896%
	Cartera al:		11-abr-24		