

DINBUR1

mxAAAf/mxS1

VAR histórico con 500 escenarios a 1 día y con un nivel de confianza del 95%

CORTO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Certificado Bursatil			493,158,303	9.141%
91	MFRISCO	22	NO APLICA	207,379,265	3.844%
91	GCARSO	23	NO APLICA	200,591,436	3.718%
91	AMX	23-3	mxAAA	50,165,898	0.930%
91	FORTALE	23	NO APLICA	25,008,679	0.464%
91	NM	24	mxAA+	10,013,026	0.186%
	Cetes			2,001,207,233	37.096%
BI	CETES	240725	AAA(mex)	1,089,547,200	20.197%
BI	CETES	240627	AAA(mex)	245,320,850	4.547%
BI	CETES	240530	AAA(mex)	197,935,260	3.669%
BI	CETES	241017	AAA(mex)	142,264,380	2.637%
BI	CETES	240502	AAA(mex)	99,817,170	1.850%
BI	CETES	240613	AAA(mex)	98,542,230	1.827%
BI	CETES	240808	AAA(mex)	72,651,420	1.347%
BI	CETES	240516	AAA(mex)	55,128,723	1.022%
	Nota Estructurada sin Garantia			29,394,546	0.545%
JE	AMX	0129	mxAAA	29,394,546	0.545%
	Pag. Med. Pzo. a Descuento			735,021,827	13.625%
93	GCARSO	00324	mxAAA	301,047,465	5.580%
93	GCARSO	00224	F1+(mex)	200,698,310	3.720%
93	MFRISCO	00223	NO APLICA	102,515,699	1.900%
93	MFRISCO	00323	mxA-1+	50,919,385	0.944%
93	GCARSO	00424	F1+(mex)	50,174,578	0.930%
93	AMX	01924	mxA-1+	24,793,191	0.460%
93	AMX	02324	mxA-1+	4,873,200	0.090%
	Pagare con R. L. V.			1,035,549,569	19.196%
I	BANOBRA	24321	mxA-1+	307,375,540	5.698%
I	BANOBRA	24195	mxA-1+	263,315,920	4.881%
I	BANOBRA	24241	mxA-1+	208,609,049	3.867%
I	BANOBRA	24175	mxA-1+	166,051,230	3.078%
I	BANOBRA	24285	mxA-1+	90,197,829	1.672%
	Reportos			1,100,399,579	20.398%
LF	BONDESF	261231	AAA(mex)	1,000,306,360	18.542%
IS	BPA182	251002	AAA(mex)	100,093,218	1.855%
	TOTAL CARTERA			5,394,731,057	100.000%
	ACTIVO NETO			5,389,461,225	
	VAR ESTABLECIDO \$			4,311,569	0.080%
	VAR OBSERVADO PROMEDIO \$			518,680	0.010%
	Cartera al:		25-abr-24		