

INBUREX

mxA+f/mxS4

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	%
	Certificado Bursatil			2,705,450,860	54.060%
91	RCO	18U	mxAAA	668,883,812	13.366%
91	OSM	15U	mxAA-	573,409,284	11.458%
91	OPI	15U	mxAA+	374,746,975	7.488%
91	FUNO	13U	AAA(mex)	304,360,557	6.082%
91	GCARSO	23	NO APLICA	201,488,546	4.026%
91	FSHOP	19U	AA-(mex)	186,193,377	3.720%
91	MFRISCO	22	NO APLICA	150,285,425	3.003%
91	MAYACB	12U	AA-(mex)	113,007,455	2.258%
91	FORTALE	23	NO APLICA	82,940,035	1.657%
91	RCO	12U	mxAAA	40,076,762	0.801%
91	NM	24	mxAA+	10,058,632	0.201%
	Cetes			1,136,505,530	22.709%
BI	CETES	241017	AAA(mex)	381,049,160	7.614%
BI	CETES	240627	AAA(mex)	295,628,640	5.907%
BI	CETES	241128	AAA(mex)	282,276,330	5.640%
BI	CETES	240725	AAA(mex)	78,161,000	1.562%
BI	CETES	240516	AAA(mex)	49,908,665	0.997%
BI	CETES	240613	AAA(mex)	49,481,735	0.989%
	Nota Estructurada sin Garantia			19,937,892	0.398%
JE	AMX	0129	mxAAA	19,937,892	0.398%
	Pag. Med. Pzo. a Descuento			217,527,827	4.347%
93	GCARSO	00324	mxAAA	100,794,853	2.014%
93	GCARSO	00224	F1+(mex)	60,476,912	1.208%
93	GCARSO	00424	F1+(mex)	50,397,427	1.007%
93	AMX	02324	mxA-1+	4,894,638	0.098%
93	AMX	02424	mxA-1+	963,997	0.019%
	Pagare con R. L. V.			222,068,450	4.437%
I	BANOBRA	24195	mxA-1+	222,068,450	4.437%
	Valores paraestatales Rendim.			618,457,259	12.358%
95	PEMEX	14-2	mxAAA	329,891,908	6.592%
95	CFE	15U	mxAAA	288,565,350	5.766%
	Reportos			84,593,952	1.690%
LF	BONDESF	270318	AAA(mex)	84,593,952	1.690%
	TOTAL CARTERA			5,004,541,769	100.000%
	ACTIVO NETO			5,005,452,107	
	VAR ESTABLECIDO \$			100,109,042	2.000%
	VAR OBSERVADO PROMEDIO \$			9,616,429	0.195%
	Cartera al:		9/May/2024		