

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			720,403	0.004%
YYSP	TLEVISA	CPO	Alta	720,403	0.004%
	Acciones Ind.,Com. y de Serv.			11,164,638,441	60.956%
1	GFINBUR	O	Alta	2,298,991,901	12.552%
1	GCARSO	A1	Alta	1,639,867,076	8.953%
1	AMX	B	N/A	1,394,496,971	7.614%
1	SITES1	A-1	Alta	1,221,989,267	6.672%
1	ICH	B	Media	774,591,113	4.229%
1	CIE	B	Baja	501,412,520	2.738%
1	CHDRAUI	B	Alta	477,922,106	2.609%
1	CABLE	CPO	Minima	435,506,708	2.378%
1	LASITE	B-1	Alta	395,054,935	2.157%
1	SIMEC	B	Baja	299,243,253	1.634%
1	DINE	B	Minima	297,396,440	1.624%
1	GIGANTE	*	Baja	273,019,616	1.491%
1	MFRISCO	A-1	Media	245,534,728	1.341%
1	CYDSASA	A	Baja	158,277,603	0.864%
1	ALPEK	A	Alta	117,270,793	0.640%
1	ACCELSA	B	Minima	94,539,792	0.516%
1	ALFA	A	Alta	92,801,382	0.507%
1	KUO	B	Baja	86,358,222	0.472%
1	AGUILAS	CPO	Alta	59,648,492	0.326%
1	NEMIAK	A	Alta	45,491,779	0.248%
1	DINE	A	Minima	45,053,613	0.246%
1	KUO	A	Baja	45,000,000	0.246%
1	LAMOSAS	*	Media	43,660,588	0.238%
1	TLEVISA	CPO	Alta	32,526,539	0.178%
1	CMOCTEZ	*	Media	27,993,977	0.153%
1	CEMEX	CPO	Alta	21,605,701	0.118%
1	ARA	*	Media	8,903,832	0.049%
1	ORBIA	*	Alta	5,446,468	0.030%
1	GPROFUT	*	Minima	5,087,680	0.028%
1	CMR	B	Minima	4,998,597	0.027%
1	GMXT	*	Media	3,083,869	0.017%
1	VOLAR	A	Alta	3,022,470	0.017%
1	CTAXTEL	A	N/A	2,893,348	0.016%
1	RCENTRO	A	Minima	2,813,844	0.015%
1	AZTECA	CPO	Media	1,743,684	0.010%
1	POCHTEC	B	Baja	716,029	0.004%
1	AXTEL	CPO	Media	673,500	0.004%
1	GOMO	*	Nula	3	
1	QUMMA	B	Nula	2	
1	ACEYAC	*	Nula	-	
	Bancarias, Seguros y Fianzas			119,000,000	0.650%
0	GNP	*	Media	119,000,000	0.650%
	Cert. Burs. Fiduc. Inmob.			71,550,311	0.391%
CF	FSITES	20	Minima	71,550,311	0.391%
	Cetes			1,177,628,440	6.430%
BI	CETES	240725	AAA(mex)	683,908,750	3.734%
BI	CETES	240627	AAA(mex)	197,085,760	1.076%
BI	CETES	241017	AAA(mex)	95,262,290	0.520%
BI	CETES	240516	AAA(mex)	53,548,005	0.292%
BI	CETES	240530	AAA(mex)	49,697,260	0.271%
BI	CETES	240613	AAA(mex)	49,481,735	0.270%
BI	CETES	240808	AAA(mex)	48,644,640	0.266%
	Chequera Euros			60,905,282	0.333%
CHE	40-110	1430783	N/A	60,905,282	0.333%
	Chequera dolares			935,079,701	5.105%
CHD	40-110	1430793	N/A	935,079,701	5.105%
	Empresas de Servicios Ext.			6,287,305	0.034%
1ESP	ETS	AT	N/A	6,287,305	0.034%
	Empresas de Servicios Ext. Fix			63,875,000	0.349%
1E	BBVA	*	Media	63,875,000	0.349%
	Empresas del Dow Jones SP			1,771,436,562	9.672%
1ASP	FCC	N	Alta	900,977,439	4.919%
1ASP	TX	*	Alta	460,718,378	2.515%
1ASP	CABK	N	Alta	320,247,602	1.748%
1ASP	MBT	N	Alta	56,339,173	0.308%
1ASP	TKC	N	Alta	33,151,350	0.181%
1ASP	MU	*	Alta	1,978	0.000%
1ASP	X	*	Alta	642	
	Pag. Med. Pzo. a Descuento			460,172,000	2.512%
93	MFRISCO	00223	NO APLICA	308,979,720	1.687%
93	GCARSO	00324	mxAAA	151,192,280	0.825%
	Pagare con R. L. V.			1,236,263,826	6.750%
I	BANOBRA	24195	mxA-1+	630,939,596	3.445%
I	BANOBRA	24321	mxA-1+	205,830,250	1.124%
I	BANOBRA	24241	mxA-1+	157,140,673	0.858%
I	BANOBRA	24285	mxA-1+	138,561,537	0.757%
I	BANOBRA	24283	mxA-1+	103,791,770	0.567%
	Reportos			62,211,122	0.340%
LF	BONDESF	270318	AAA(mex)	62,211,122	0.340%
	Varios			1,186,030,625	6.475%
FF	FIDEAL	20	Baja	1,186,030,625	6.475%
	TOTAL CARTERA			18,315,799,015	100.000%
	ACTIVO NETO			18,331,881,527	
	VAR ESTABLECIDO \$			1,099,912,892	6.000%
	VAR OBSERVADO PROMEDIO \$			163,783,599	0.918%
	Cartera al:		9/May/2024		