

DINBUR1

mxAAf/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	%
	Cedes			201,141,778	2.110%
F	CITIMX	25010	mxAAA	201,141,778	2.110%
	Cert. Bursátiles Bancarios			251,466,038	2.638%
94	BINBUR	24	NO APLICA	251,466,038	2.638%
	Certificado Bursatil			829,435,526	8.700%
91	GCARSO	23	NO APLICA	201,046,448	2.109%
91	SITES1	25	mxAAA	175,774,764	1.844%
91	FORD	25	mxA-1+	150,628,938	1.580%
91	GCARSO	24	mxAAA	150,277,770	1.576%
91	MFRISCO	24-3	NO APLICA	100,477,287	1.054%
91	MFRISCO	24-2	NO APLICA	41,169,347	0.432%
91	NM	24	mxAA+	10,060,973	0.106%
	Cetes			3,121,592,720	32.741%
BI	CETES	270204	AAA(mex)	609,203,660	6.390%
BI	CETES	260319	AAA(mex)	499,421,900	5.238%
BI	CETES	260326	AAA(mex)	498,755,450	5.231%
BI	CETES	260625	AAA(mex)	489,964,450	5.139%
BI	CETES	260806	AAA(mex)	388,735,640	4.077%
BI	CETES	260820	AAA(mex)	387,697,080	4.066%
BI	CETES	260416	AAA(mex)	149,014,140	1.563%
BI	CETES	260514	AAA(mex)	98,800,400	1.036%
	Eurobonos a Mediano Plazo MXP			352,925,230	3.702%
D8	GSG1126	FLOAT	NO APLICA	352,925,230	3.702%
	Nota Estructurada sin Garantia			31,550,299	0.331%
JE	AMX	0129	mxAAA	31,550,299	0.331%
	Notas Estruc. Int. a descuento			150,438,713	1.578%
D2	C874	270618	NO APLICA	150,438,713	1.578%
	Pag. Med. Pzo. a Descuento			33,397,264	0.350%
93	MFRISCO	00125	mxA-1+	33,397,264	0.350%
	Pagare con R. L. V.			4,361,119,976	45.742%
I	BANOBRA	26105	mxAAA	750,146,871	7.868%
I	BANOBRA	26273	mxAAA	170,121,279	1.784%
I	BANOBRA	26315	mxAAA	170,070,777	1.784%
I	BANOBRA	26361	mxAAA	169,999,147	1.783%
I	BANOBRA	26403	mxAAA	169,939,975	1.782%
I	BANOBRA	26305	mxAAA	154,046,993	1.616%
I	BANOBRA	26181	mxAAA	154,039,950	1.616%
I	BANOBRA	26313	mxAAA	152,101,375	1.595%
I	BANOBRA	26355	mxAAA	152,087,883	1.595%
I	BANOBRA	26321	mxAAA	141,720,673	1.486%
I	BANOBRA	26363	mxAAA	141,683,192	1.486%
I	BANOBRA	26271	mxAAA	140,947,947	1.478%
I	BANOBRA	26354	mxAAA	140,912,061	1.478%
I	BANOBRA	26395	mxAAA	140,895,168	1.478%
I	BANOBRA	26443	mxAAA	140,849,481	1.477%
I	BANOBRA	26235	mxAAA	136,700,404	1.434%
I	BANOBRA	26275	mxAAA	136,680,022	1.434%
I	BANOBRA	26352	mxAAA	110,128,333	1.155%
I	BANOBRA	26225	mxAAA	101,411,404	1.064%
I	BANOBRA	26265	mxAAA	101,402,807	1.064%
I	BANOBRA	26223	mxAAA	100,803,512	1.057%
I	BANOBRA	26264	mxAAA	100,762,360	1.057%
I	BANOBRA	26351	mxAAA	100,743,039	1.057%
I	BANOBRA	26244	mxAAA	100,471,108	1.054%
I	BANOBRA	26285	mxAAA	100,456,372	1.054%
I	BANOBRA	26325	mxAAA	100,415,053	1.053%
I	BANOBRA	26374	mxAAA	100,363,113	1.053%
I	BANOBRA	26224	mxAAA	90,627,349	0.951%
I	BANOBRA	26314	mxAAA	90,592,327	0.950%
	Udibonos	UDIS		106,011,375	1.112%
S	UDIBONO	340824	AAA(mex)	106,011,375	1.112%
	Reportos			95,023,513	0.997%
LF	BONDES F	261231	AAA(mex)	95,023,513	0.997%
	TOTAL CARTERA			9,534,102,432	100.000%
	ACTIVO NETO			9,521,432,008	
	VAR ESTABLECIDO \$			7,617,146	0.080%
	VAR OBSERVADO PROMEDIO \$			1,294,587	0.014%
	Cartera al:		12/Mzo/2026		