

IBUPLUS					N/A
VAR histórico con 500 escenarios a 1 día y con un nivel de confianza del 95%					
DISCRECIONAL					
T VALOR	EMISORA	SERIE	CALF / BURS	VALOR TOTAL	%
YYPSP	ADR's Internacionales			15,553,251	0.022%
	TLEVISA	CPO	Alta	15,553,251	0.022%
	Acciones Ind., Com. y de Serv.			45,672,051,181	65.466%
1	GFNBUR	O	Alta	8,546,201,946	12.250%
1	AMX	B	Alta	8,081,466,818	11.584%
1	GCARSO	A1	Alta	5,165,891,338	7.433%
1	SITES1	A-1	Alta	4,317,084,160	6.188%
1	CIE	B	Baja	4,227,273,500	6.059%
1	ICH	B	Media	3,267,560,344	4.684%
1	LASITE	*	Media	2,365,044,865	3.390%
1	MFRISCO	A-1	Baja	2,274,774,376	3.261%
1	SIMEC	B	Media	1,209,785,131	1.734%
1	CHORAU	B	Alta	965,131,294	1.383%
1	GRORPUT	*	Baja	490,477,200	0.703%
1	CABLE	CPO	Minima	448,677,143	0.643%
1	DINE	B	Minima	371,639,667	0.533%
1	ALFA	A	Alta	363,393,641	0.521%
1	ALPEK	A	Media	362,460,319	0.520%
1	AGUILAS	CPO	Media	337,161,831	0.483%
1	LIVEPOL	C-1	Alta	329,576,431	0.472%
1	ORSA	*	Alta	286,765,691	0.415%
1	GIGANTE	*	Baja	277,950,351	0.398%
1	CYDSASA	A	Baja	247,847,539	0.355%
1	ACCELSA	*	Minima	244,627,837	0.351%
1	CMOCTEZ	*	Media	230,636,562	0.331%
1	NEMAK	A	Media	198,527,962	0.285%
1	KUO	B	Baja	197,869,277	0.284%
1	CTALPEK	A	Media	173,875,562	0.249%
1	VOLAR	A	Alta	127,596,576	0.183%
1	TLEVISA	CPO	Alta	117,609,504	0.169%
1	KUO	A	Baja	115,806,297	0.166%
1	DINE	A	Minima	75,697,301	0.109%
1	ARA	*	Media	71,012,678	0.102%
1	LAMOSAS	B	Baja	65,804,400	0.094%
1	CEMEX	CPO	Alta	34,239,799	0.049%
1	GMXT	*	Media	20,852,425	0.030%
1	GISSA	A	Media	15,970,010	0.023%
1	MEDICA	B	Baja	11,586,664	0.017%
1	CMR	B	Baja	6,686,751	0.010%
1	RCENTRO	A	Nula	2,784,215	0.004%
1	AXTEL	CPO	Media	1,003,981	0.001%
1	GIOSA	B	Baja	639,751	0.001%
1	CTAXTEL	A	Media	69,742	0.000%
1	CONVER	A	Baja	265	
1	AZTECA	CPO	Nula	32	
1	QUIMA	B	Nula	3	
1	GOMO	*	Nula	2	
1	AHMSA	*	Nula	-	
1	COVAL	A1	N/A	-	
	Acciones Instit. de credito			-	
41	BANORIE	*B	Nula	-	
	Bancarias, Seguros y Fianzas			417,872,160	0.599%
0	GNP	*	Baja	417,872,160	0.599%
	Cedes			201,260,000	0.288%
F	CITIMX	25010	mxA-1+	201,260,000	0.288%
	Cert. Burs. Fiduc. Inmob.			263,028,322	0.377%
CF	FSITES	20	Minima	263,028,322	0.377%
	Cert. Bursatiles Bancarios			201,298,976	0.288%
94	BINBUR	24	mxAAA	201,298,976	0.288%
	Certificado Bursatil			1,650,121,508	2.365%
91	MFRISCO	24-2	NO APLICA	464,326,935	0.665%
91	MFRISCO	24-3	NO APLICA	463,907,746	0.665%
91	ELEMAT	23	A(mex)	300,617,079	0.431%
91	GCARSO	24	mxAAA	250,409,593	0.359%
91	SITES1	25	mxAAA	170,860,156	0.245%
	Cetes			1,214,484,500	1.741%
BI	CETES	260319	AAA(mex)	723,746,700	1.037%
BI	CETES	251211	AAA(mex)	246,088,025	0.353%
BI	CETES	260108	AAA(mex)	244,649,775	0.351%
	Chequera Euros			13,950,533	0.020%
CHE	40-110	1430849	N/A	13,950,533	0.020%
	Chequera dolares			61,141,692	0.086%
CHD	40-110	1430858	N/A	61,141,692	0.086%
	Empresas de Servicios Ext.			39,695,115	0.057%
IESP	ETS	AT	N/A	39,695,115	0.057%
	Empresas del Dow Jones SP			6,141,622,847	8.803%
IASP	FCC	N	Baja	3,314,010,367	4.750%
IASP	VZ	*	Alta	1,078,921,105	1.547%
IASP	TX	*	Alta	893,862,939	1.281%
IASP	IMC	N	N/A	741,475,201	1.063%
IASP	MBT	N	Minima	112,750,333	0.162%
IASP	MU	*	Alta	2,902	
	Pag. Med. Pzo. a Descuento			100,068,555	0.143%
93	GCARSO	00525	NO APLICA	100,068,555	0.143%
	Pagare con R. L. V.			6,234,931,071	8.937%
I	BANOBRA	25441	mxAAA	1,240,272,756	1.776%
I	BANOBRA	26021	mxAAA	1,033,087,505	1.481%
I	BANOBRA	25385	mxAAA	852,186,492	1.222%
I	BANOBRA	26101	mxAAA	505,607,388	0.725%
I	BANOBRA	26055	mxAAA	505,464,247	0.725%
I	BANOBRA	26061	mxAAA	505,086,010	0.724%
I	BANOBRA	26022	mxAAA	505,077,622	0.724%
I	BANOBRA	26052	mxAAA	296,352,227	0.426%
I	BANOBRA	26072	mxAAA	203,328,894	0.291%
I	BANOBRA	26095	mxAAA	200,826,151	0.288%
I	BANOBRA	26013	mxAAA	200,803,221	0.288%
I	BANOBRA	26092	mxAAA	97,576,227	0.140%
I	BANOBRA	25525	mxAAA	87,260,330	0.125%
	T. Bille a Descuento			1,524,960,595	2.759%
D4SP	TBILED9	251009	NO APLICA	461,945,276	0.662%
D4SP	TBILA14	251030	NO APLICA	454,398,365	0.651%
D4SP	TBILS94	251204	NO APLICA	212,127,642	0.304%
D4SP	TBILZ38	251218	NO APLICA	161,374,642	0.231%
D4SP	TBILW07	250930	NO APLICA	147,975,014	0.212%
D4SP	TBILY62	251211	NO APLICA	123,872,761	0.178%
D4SP	TBILS31	251002	NO APLICA	92,463,648	0.133%
D4SP	TBILC34	251014	NO APLICA	92,338,027	0.132%
D4SP	TBILR12	251120	NO APLICA	91,957,714	0.132%
D4SP	TBILQ39	251113	NO APLICA	86,507,415	0.124%
	TRAC Tit. ref. acciones extr.			3,572,495,416	5.121%
IIISP	SHV	*	Alta	3,479,543,796	4.988%
IIISP	USFR	*	Alta	92,951,620	0.133%
	Udibonos			206,835,471	0.296%
S	UDIBONO	340824	AAA(mex)	206,835,471	0.296%
	Reportos			78,519,007	0.113%
LF	BONDESF	261231	AAA(mex)	78,519,007	0.113%
	Varios			1,754,992,488	2.516%
FF	FIDEAL	20	Minima	1,754,992,488	2.516%
	TOTAL CARTERA			69,764,882,598	100.000%
	ACTIVO NETO			69,578,569,326	
	VAR ESTABLECIDO \$			5,566,285,546	8.000%
	VAR OBSERVADO PROMEDIO \$			636,133,648	0.914%
	Cartera al:	25-sep-25			