

IBUPLUS					N/A	
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	%	
YYSP	ADR's Internacionales			17,123,414	0.024%	
	TLEVISA	CPO	Alta	17,123,414	0.024%	
	Acciones Ind.,Com. y de Serv.			39,335,501,645	55.885%	
1	GFNBUR	O	Alta	8,377,990,474	11.903%	
1	AMX	B	N/A	6,505,724,953	9.243%	
1	GCARSO	A1	Alta	5,787,481,835	8.222%	
1	ICH	B	Media	3,846,736,532	5.181%	
1	SITES1	A-1	Alta	3,471,372,474	4.932%	
1	CIE	B	Baja	2,192,027,834	3.114%	
1	LASTE	B-1	Alta	1,351,833,751	1.921%	
1	SIMEC	B	Baja	1,347,980,314	1.915%	
1	CHDRAUI	B	Alta	1,295,026,697	1.840%	
1	MFRISCO	A-1	Media	922,019,155	1.310%	
1	DNE	B	Minima	537,051,543	0.763%	
1	ALPEK	A	Alta	477,737,060	0.679%	
1	CABLE	CPO	Minima	453,267,933	0.644%	
1	GPROFUT	-	Minima	425,080,240	0.604%	
1	GIGANTE	-	Baja	298,470,176	0.424%	
1	CYDSASA	A	Baja	280,048,777	0.398%	
1	ALFA	A	Alta	252,284,497	0.358%	
1	ACCELSA	B	Minima	206,030,629	0.293%	
1	CIODCTEZ	-	Media	196,676,986	0.279%	
1	KUO	B	Baja	188,563,270	0.268%	
1	CEMEX	CPO	Alta	182,318,277	0.259%	
1	AGULAS	CPO	Alta	178,950,326	0.254%	
1	TLEVISA	CPO	Alta	124,303,852	0.177%	
1	NEMAK	A	Alta	115,941,191	0.165%	
1	KUO	A	Baja	107,176,500	0.152%	
1	DNE	A	Minima	105,087,601	0.149%	
1	LAMOSAS	-	Media	75,309,480	0.107%	
1	ARA	-	Media	73,471,355	0.104%	
1	ORBA	-	Alta	34,984,508	0.050%	
1	GISSA	A	Media	23,899,946	0.034%	
1	GMXT	-	Media	21,969,041	0.031%	
1	MEDICA	B	Media	19,291,097	0.027%	
1	AZTECA	CPO	Media	15,775,586	0.022%	
1	GMEXICO	B	Alta	10,267,556	0.015%	
1	CTAXTEL	A	N/A	6,817,252	0.010%	
1	CHR	B	Minima	6,608,022	0.009%	
1	VOLAR	A	Alta	5,931,340	0.008%	
1	POCHTEC	B	Baja	5,902,538	0.008%	
1	RCENTRO	A	Minima	4,584,068	0.007%	
1	ARTEL	CPO	Media	2,975,403	0.004%	
1	GICSA	B	Media	530,143	0.001%	
1	CONVER	A	Minima	317	0.000%	
1	QUMMA	B	Nula	3	0.000%	
1	GOMO	-	Nula	2	0.000%	
1	AHMSA	-	Nula	-	0.000%	
1	COVAL	A1	N/A	-	0.000%	
41	Acciones Instit. de credito			-	-	
	BANORIE	IS	Nula	-	-	
0	Bancarias, Seguros y Fianzas			487,517,520	0.693%	
	GNP	-	Media	487,517,520	0.693%	
CF	Cert. Burs. Fiduc. Inmob.			285,004,382	0.405%	
	FSITES	20	Minima	285,004,382	0.405%	
91	Certificado Bursatil			1,130,212,359	1.606%	
91	MFRISCO	22	NO APLICA	746,417,608	1.060%	
91	ELEMAT	23	A(mex)	300,854,715	0.427%	
91	FORTALE	23	NO APLICA	82,940,035	0.118%	
BI	Cetes			5,996,510,985	8.519%	
BI	CETES	240808	AAA(mex)	1,362,049,920	1.935%	
BI	CETES	240613	AAA(mex)	1,306,317,804	1.856%	
BI	CETES	240516	AAA(mex)	1,206,018,934	1.713%	
BI	CETES	241003	AAA(mex)	717,441,300	1.019%	
BI	CETES	240530	AAA(mex)	447,275,340	0.635%	
BI	CETES	240627	AAA(mex)	394,171,520	0.560%	
BI	CETES	240725	AAA(mex)	293,103,750	0.416%	
BI	CETES	241017	AAA(mex)	270,132,418	0.384%	
CHE	Chequera Euros			211,702,325	0.301%	
	40-110	1430849	N/A	211,702,325	0.301%	
CHD	Chequera dolares			5,757,127,956	8.179%	
	40-110	1430858	N/A	5,757,127,956	8.179%	
1ESP	Empresas de Servicios Ext.			25,160,486	0.036%	
	ETS	AT	N/A	25,160,486	0.036%	
1E	Empresas de Servicios Ext. Fix			143,062,500	0.203%	
	BBVA	-	Media	143,062,500	0.203%	
1ASP	Empresas del Dow Jones SP			4,240,576,334	6.025%	
1ASP	FCC	N	Alta	2,242,894,382	3.187%	
1ASP	TX	-	Alta	970,515,349	1.378%	
1ASP	CABK	N	Alta	799,273,692	1.136%	
1ASP	TKC	N	Alta	125,574,658	0.178%	
1ASP	MBT	N	Alta	102,315,633	0.145%	
1ASP	MJ	-	Alta	1,978	0.000%	
1ASP	X	-	Alta	642	0.000%	
D2	Notas Estruc. Int. a descuento			100,767,475	0.143%	
	GS227	240515	NO APLICA	100,767,475	0.143%	
93	Pag. Med. Pzo. a Descuento			1,849,632,622	2.628%	
93	MFRISCO	00223	NO APLICA	1,084,003,851	1.540%	
93	MFRISCO	00323	mxA-1+	312,051,832	0.443%	
93	GCARSO	00324	mxAAA	302,384,559	0.430%	
93	GCARSO	00424	F+(mex)	151,192,280	0.215%	
I	Pagare con R. L. V.			3,639,754,316	5.171%	
I	BANOBRA	24283	mxA-1+	1,401,188,901	1.991%	
I	BANOBRA	24315	mxA-1+	636,128,757	0.904%	
I	BANOBRA	24195	mxA-1+	560,408,090	0.796%	
I	BANOBRA	24321	mxA-1+	514,575,627	0.731%	
I	BANOBRA	24241	mxA-1+	314,281,346	0.447%	
I	BANOBRA	24285	mxA-1+	213,171,595	0.303%	
1ISP	TRAC Tit. ref. acciones extr.			3,233,293,156	4.594%	
1ISP	SHY	-	Alta	3,148,624,867	4.473%	
1ISP	USFR	-	Alta	84,668,289	0.120%	
FE	Cert.Bur.Fid.Inv.Ene.Int.Fibra			20,729	0.000%	
	FCFE	18	Alta	20,729	0.000%	
LF	Reportos			1,941,310,997	2.758%	
LF	BONDESF	261203	AAA(mex)	994,622,466	1.413%	
LF	BONDESF	251231	AAA(mex)	876,949,607	1.246%	
LF	BONDESF	270318	AAA(mex)	69,738,944	0.099%	
FF	Varios			1,992,741,809	2.831%	
	FIDEAL	20	Baja	1,992,741,809	2.831%	
	TOTAL CARTERA			70,387,021,010	100.000%	
	ACTIVO NETO			70,461,140,360	100.000%	
	VAR ESTABLECIDO \$			5,636,891,229	8.000%	
	VAR OBSERVADO PROMEDIO \$			538,260,269	0.776%	
	Cartera al:		9/May/2024			