

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	%	
YYSP	ADR's Internacionales			29,351,647	0.045%	
	TLEVISIA	CPO	Alta	29,351,647	0.045%	
	Acciones Ind., Com. y de Serv.			35,308,268,760	54.071%	
1	AMX	L	Alta	7,742,953,329	11.858%	
1	GFINBUR	O	Alta	6,417,949,301	9.829%	
1	ICH	B	Media	4,399,559,888	6.738%	
1	GCARSO	A1	Alta	3,622,065,103	5.547%	
1	SITES1	A-1	Alta	3,012,038,511	4.613%	
1	SIMEC	B	Baja	1,664,358,651	2.549%	
1	LASITE	B-1	Alta	1,181,665,086	1.810%	
1	CIE	B	Baja	1,172,260,831	1.795%	
1	CHDRAUI	B	Alta	909,206,433	1.392%	
1	MFRISCO	A-1	Media	727,417,293	1.114%	
1	ALEATIC	*	Media	541,053,724	0.829%	
1	CABLE	CPO	Minima	472,268,931	0.723%	
1	DINE	B	Minima	462,059,616	0.708%	
1	ALPEX	A	Alta	449,320,666	0.688%	
1	GPROFUT	*	Minima	321,671,297	0.493%	
1	CYDSASA	A	Baja	251,465,256	0.385%	
1	GIGANTE	*	Baja	228,516,229	0.350%	
1	ACCELSA	B	Minima	204,495,447	0.313%	
1	KUO	B	Baja	187,717,694	0.287%	
1	ALFA	A	Alta	177,406,439	0.272%	
1	CEMEX	CPO	Alta	147,378,976	0.226%	
1	PEXLES	*	Alta	145,351,690	0.224%	
1	CMOCITEZ	*	Media	140,230,632	0.199%	
1	NEMAK	A	Alta	122,299,688	0.187%	
1	KUO	A	Baja	116,914,295	0.179%	
1	ARA	*	Media	80,530,703	0.123%	
1	DINE	A	Minima	80,074,580	0.123%	
1	TLEVISIA	CPO	Alta	73,575,201	0.113%	
1	LAMOSIA	*	Media	69,460,200	0.106%	
1	ORBIA	*	Alta	45,831,375	0.070%	
1	GISSA	A	Media	32,270,454	0.049%	
1	GMEXICO	B	Alta	25,775,989	0.039%	
1	AZTECA	CPO	Media	24,063,402	0.037%	
1	GMXT	*	Media	22,857,532	0.035%	
1	MEDICA	B	Media	18,433,690	0.028%	
1	CNR	*	Minima	12,423,216	0.019%	
1	POCHTEC	B	Baja	6,948,971	0.011%	
1	RCENTRO	A	Minima	3,518,280	0.005%	
1	AXTEL	CPO	Media	2,558,847	0.004%	
1	VOLAR	A	Alta	1,214,187	0.002%	
1	GISSA	B	Media	436,194	0.001%	
1	AMX	A	Minima	70,595	0.000%	
1	CONVER	A	Minima	444	0.000%	
1	QUIMMA	B	Nula	3	0.000%	
1	GOMO	*	Nula	2	0.000%	
1	AHMSA	*	Nula	-	0.000%	
1	COVAL	A1	N/A	-	0.000%	
	Acciones Instit. de credito			159,509,038	0.244%	
41	BSMX	B	Alta	159,509,038	0.244%	
41	BANORIE	*B	Nula	-	0.000%	
0	Bancarias, Seguros y Fianzas			442,248,036	0.677%	
	GNP	*	Media	442,248,036	0.677%	
M	Bonos Gob. Fed. Tasa fija			530,014,467	0.812%	
	BONOS	231207	AAA(mex)	530,014,467	0.812%	
CF	Cert. Burs. Fiduc. Inmob.			303,796,092	0.465%	
	FSITES	20	Minima	303,796,092	0.465%	
91	Certificado Bursatil			1,505,934,370	2.306%	
	MFRISCO	22	NO APLICA	1,505,934,370	2.306%	
BI	Cetes			9,935,199,093	15.215%	
BI	CETES	230309	AAA(mex)	2,425,306,616	3.714%	
BI	CETES	230420	AAA(mex)	1,833,959,571	2.809%	
BI	CETES	230601	AAA(mex)	1,652,364,640	2.530%	
BI	CETES	230713	AAA(mex)	1,410,782,906	2.160%	
BI	CETES	230727	AAA(mex)	858,607,470	1.315%	
BI	CETES	230405	AAA(mex)	593,878,800	0.909%	
BI	CETES	230629	AAA(mex)	481,587,000	0.738%	
BI	CETES	230504	AAA(mex)	441,297,315	0.676%	
BI	CETES	230810	AAA(mex)	237,414,775	0.364%	
CHE	Chequera Euros			276,377,893	0.423%	
	40-110	1430849	N/A	276,377,893	0.423%	
CHD	Chequera dolares			1,387,069,849	2.124%	
	40-110	1430858	N/A	1,387,069,849	2.124%	
1E	Empresas de Servicios Ext. Fix			193,004,228	0.296%	
1E	BBVA	*	Media	156,208,948	0.239%	
1E	SAN	*	Media	36,795,280	0.056%	
1ASP	Empresas del Dow Jones SP			4,075,906,521	6.242%	
1ASP	FCC	N	Alta	1,575,589,082	2.413%	
1ASP	TX	*	Alta	1,137,071,490	1.741%	
1ASP	CABK	N	Alta	770,862,459	1.181%	
1ASP	X	*	Alta	280,655,100	0.430%	
1ASP	MBT	N	Alta	110,450,283	0.169%	
1ASP	MU	*	Alta	102,295,634	0.157%	
1ASP	TKC	N	Alta	98,982,482	0.152%	
I	Pagare con R. L. V.			5,927,791,077	9.078%	
I	BANOBRA	23095	mxA-1+	1,288,398,566	1.973%	
I	NAFIN	23115	mxA-1+	1,078,096,134	1.651%	
I	BANOBRA	23285	mxA-1+	526,833,949	0.807%	
I	BANOBRA	23102	mxA-1+	524,361,127	0.803%	
I	BANOBRA	23363	mxA-1+	518,700,961	0.794%	
I	BANOBRA	23105	mxA-1+	512,344,153	0.785%	
I	BANOBRA	23323	mxA-1+	501,826,931	0.769%	
I	BANOBRA	23241	mxA-1+	402,111,976	0.618%	
I	NAFIN	23201	mxA-1+	309,008,032	0.473%	
I	BANOBRA	23204	mxA-1+	266,109,258	0.408%	
1ISP	TRAC Tit. ref. acciones extr.			493,280,932	0.755%	
1ISP	SHV	*	Alta	402,062,346	0.616%	
1ISP	USFR	*	Alta	91,218,586	0.140%	
FE	Cert.Bur.Fid.Inv.Ene.Inf.Fibra			22,125	0.000%	
	FCFE	18	Alta	22,125	0.000%	
IQ	Reportos			2,562,088,705	3.924%	
LF	BPAG91	230831	AAA(mex)	1,900,583,174	2.911%	
LF	BONDESDF	251002	AAA(mex)	600,184,244	0.919%	
LF	BONDESDF	261231	AAA(mex)	61,321,286	0.094%	
FF	Varios			2,169,416,180	3.322%	
	FIDEAL	20	Baja	2,169,416,180	3.322%	
	TOTAL CARTERA			65,299,279,013	100.000%	
	ACTIVO NETO			65,243,973,416	99.921%	
	VAR ESTABLECIDO \$			5,219,517,873	8.000%	
	VAR OBSERVADO PROMEDIO \$			486,206,554	0.741%	
	Cartera al:		2/Mzo/2023			