

IBUPLUS					NA	
VAR histórico con 500 escenarios a 1 día y con un nivel de confianza del 95%						
DISCRECIONAL						
T VALOR	EMSORA	SERIE	CALIF / BURS	VALOR TOTAL	%	
YYSP	ADR's Internacionales			10,927,017	0.015%	
	TLEVISIA	CPO	Alta	10,927,017	0.015%	
	Acciones Ind., Com. y de Serv.			41,445,435,611	55.559%	
1	GFINBUR	O	Alta	8,568,446,387	11.486%	
1	AMX	B	Alta	8,608,465,983	9.127%	
1	GCARSO	A1	Alta	5,249,863,792	7.038%	
1	SITES1	A-1	Alta	4,004,818,647	5.369%	
1	ICH	B	Media	3,522,089,861	4.722%	
1	CIE	B	Baja	3,036,716,163	4.071%	
1	LASITE	*	Media	1,888,101,870	2.531%	
1	SIMEC	B	Media	1,285,025,762	1.723%	
1	CHORALI	B	Alta	1,161,621,149	1.557%	
1	MFRISCO	A-1	Baja	968,192,334	1.298%	
1	GPROFUT	B	Baja	490,477,200	0.658%	
1	CABLE	CPO	Minima	444,784,506	0.598%	
1	DINE	B	Minima	419,876,661	0.563%	
1	ALPEK	A	Media	394,111,585	0.528%	
1	ALFA	A	Alta	369,707,077	0.498%	
1	AGUILAS	CPO	Media	296,601,854	0.398%	
1	CYDSASA	A	Baja	276,843,224	0.371%	
1	GIGANTE	*	Baja	259,256,985	0.348%	
1	ACCELSA	B	Minima	252,478,987	0.338%	
1	ORBIA	*	Alta	245,752,924	0.329%	
1	CMOCTEZ	*	Media	230,636,562	0.309%	
1	LIVPOL	C-1	Alta	225,934,506	0.303%	
1	KUO	B	Baja	175,499,133	0.235%	
1	NEMAK	A	Media	142,347,124	0.191%	
1	KUO	A	Baja	104,794,800	0.140%	
1	CTALPEK	A	Alta	101,383,730	0.136%	
1	TLEVISIA	CPO	Media	84,040,092	0.113%	
1	YOLAR	A	Alta	77,843,312	0.104%	
1	DINE	A	Minima	74,061,708	0.099%	
1	ARA	*	Media	73,231,825	0.098%	
1	LAMOSA	*	Baja	70,374,150	0.094%	
1	CEMEX	CPO	Alta	70,302,375	0.094%	
1	GMXT	*	Media	20,404,619	0.027%	
1	GISSA	A	Media	18,172,770	0.024%	
1	MEDICA	B	Baja	17,388,550	0.023%	
1	CMR	B	Baja	5,897,382	0.008%	
1	MEGA	CPO	Alta	3,270,558	0.004%	
1	GMEXICO	B	Alta	1,940,878	0.003%	
1	POOCTEC	B	Baja	1,829,333	0.002%	
1	RCENTRO	A	Nula	811,596	0.001%	
1	AXTEL	CPO	Media	721,272	0.001%	
1	GICSA	B	Baja	599,487	0.001%	
1	CTXTEL	A	Media	49,494	0.000%	
1	CONVER	A	Minima	242	0.000%	
1	AZTECA	CPO	Nula	32	0.000%	
1	QUAMA	B	Nula	3	0.000%	
1	GOMO	*	Nula	2	0.000%	
1	AHUSA	*	Nula	-	0.000%	
1	COVAL	A1	N/A	-	0.000%	
	Acciones Insit. de credito			-	0.000%	
41	BANDRIE	B	Nula	-	0.000%	
	Bancarias, Seguros y Fianzas			435,283,500	0.584%	
0	GNP	*	Baja	435,283,500	0.584%	
	Cedes			201,454,444	0.270%	
F	CITMX	25010	mxA-1+	201,454,444	0.270%	
	Cert. Burs. Fiduc. Inmob.			267,316,868	0.358%	
CF	FSITES	20	Minima	267,316,868	0.358%	
	Cert. Bursatiles Bancarios			201,374,002	0.270%	
94	BINBUR	24	mxAAA	201,374,002	0.270%	
	Certificado Bursatil			1,591,506,941	2.133%	
91	MFRISCO	24-2	NO APLICA	470,612,260	0.631%	
91	MFRISCO	24-3	NO APLICA	470,143,446	0.630%	
91	ELEMAT	23	A(mex)	309,616,965	0.403%	
91	GCARSO	24	mxAAA	250,564,983	0.336%	
91	MFRISCO	24	NO APLICA	99,569,287	0.133%	
	Cetes			6,757,059,968	9.058%	
BI	CETES	250515	AAA(mex)	2,496,264,000	3.346%	
BI	CETES	250724	AAA(mex)	1,198,583,148	1.607%	
BI	CETES	250612	AAA(mex)	991,994,300	1.330%	
BI	CETES	250807	AAA(mex)	979,276,100	1.313%	
BI	CETES	250918	AAA(mex)	484,999,750	0.650%	
BI	CETES	251211	AAA(mex)	238,105,675	0.319%	
BI	CETES	260108	AAA(mex)	236,586,475	0.317%	
BI	CETES	250626	AAA(mex)	131,239,620	0.176%	
	Chequera Euros			7,737,037	0.010%	
CHE	40-110	1430849	N/A	7,737,037	0.010%	
	Chequera dolares			478,525,714	0.641%	
CHD	40-110	1430858	N/A	478,525,714	0.641%	
	Empresas de Servicios Ext.			42,696,032	0.057%	
1ESP	ETS	AT	N/A	42,696,032	0.057%	
	Empresas del Dow Jones SP			5,924,932,092	7.943%	
1ASP	FCC	N	Nula	3,139,875,037	4.209%	
1ASP	VZ	*	Alta	1,180,422,228	1.594%	
1ASP	TX	*	Alta	790,101,142	1.059%	
1ASP	IMC	N	N/A	682,264,927	0.915%	
1ASP	MBT	N	Minima	119,038,815	0.160%	
1ASP	CABK	N	Alta	3,927,470	0.005%	
1ASP	MU	*	Alta	1,664	0.000%	
1ASP	X	*	Alta	809	0.000%	
	Pag. Med. Pzo. a Descuento			100,079,193	0.134%	
93	GCARSO	00125	F1+(mex)	100,079,193	0.134%	
	Pagare con R. L. V.			8,778,373,394	11.769%	
I	BANOBRA	25225	mxAAA	2,017,238,605	2.704%	
I	BANOBRA	25185	mxAAA	1,670,421,681	2.239%	
I	BANOBRA	25265	mxAAA	1,296,856,885	1.738%	
I	BANOBRA	25441	mxAAA	1,200,044,987	1.609%	
I	BANOBRA	25321	mxAAA	1,024,012,495	1.373%	
I	BANOBRA	25361	mxAAA	508,057,287	0.681%	
I	BANOBRA	25353	mxAAA	350,303,468	0.470%	
I	BANOBRA	25312	mxAAA	350,241,127	0.470%	
I	BANOBRA	25292	mxAAA	202,463,753	0.271%	
I	BANOBRA	25203	mxAAA	158,733,116	0.213%	
	T. Bills a Descuento			1,320,085,475	1.770%	
D4SP	TBLK77	250227	AA+	487,396,760	0.653%	
D4SP	TBLJ95	250912	AA+	338,076,336	0.453%	
D4SP	TBLT86	250624	AA+	170,022,728	0.228%	
D4SP	TBLLL42	250826	AA+	168,753,794	0.226%	
D4SP	TBLLL50	250603	AA+	155,635,869	0.209%	
	TRAC Tit. ref. acciones extr.			3,763,135,507	5.045%	
1ISP	SHV	*	Alta	3,664,745,685	4.913%	
1ISP	USFR	*	Alta	98,389,843	0.132%	
	Reportos			1,370,831,459	1.838%	
LF	BONDESF	290419	AAA(mex)	500,125,100	0.670%	
LF	BONDESF	270930	AAA(mex)	499,387,927	0.669%	
LF	BONDESF	280224	AAA(mex)	338,821,546	0.454%	
IS	BPA182	310918	AAA(mex)	32,496,886	0.044%	
	Varios			1,900,397,774	2.548%	
FF	FIDEAL	20	Minima	1,900,397,774	2.548%	
	TOTAL CARTERA			74,597,152,027	100.000%	
	ACTIVO NETO			74,563,977,509	99.955%	
	VAR ESTABLECIDO \$			5,965,278,201	8.000%	
	VAR OBSERVADO PROMEDIO \$			591,491,189	0.793%	
	Cartera al:	8/May/2025				