

TIPO VALOR	EMISORA	SERIE	CALIFICACION BURSATILIDAD	VALOR RAZONABLE	% DE PART.	VAR a 1 día
<b>CERTIFICADOS BURSÁTILES FIDUCIARIOS</b>				<b>230,940</b>	<b>0.33%</b>	
CF	FIBRAPL	14	Alta	144,630	0.21%	4,643
CF	FUNO	11	Alta	86,310	0.12%	2,256
<b>INDUSTRIAL</b>				<b>6,552,164</b>	<b>9.43%</b>	
1	ASUR	B	Alta	1,053,659	1.52%	26,470
1	GAP	B	Alta	1,237,210	1.78%	35,167
1	OMA	B	Alta	1,139,155	1.64%	33,345
1	ORBIA	*	Alta	880,617	1.27%	35,782
1	PINFRA	*	Alta	448,626	0.65%	11,871
1	VESTA	*	Alta	667,342	0.96%	16,101
1	VINTE	*	Media	1,125,555	1.62%	15,853
<b>MATERIALES</b>				<b>10,530,450</b>	<b>15.16%</b>	
1	CEMEX	CPO	Alta	3,118,692	4.49%	99,338
1	GCC	*	Alta	730,561	1.05%	20,576
1	GMEXICO	B	Alta	5,164,684	7.43%	172,950
1	PE&OLES	*	Alta	1,516,513	2.18%	74,850
<b>NA</b>				<b>758,260</b>	<b>1.09%</b>	
FF	FMX	23	Media	758,260	1.09%	19,776
<b>PRODUCTOS DE CONSUMO FRECUENTE</b>				<b>10,326,387</b>	<b>14.87%</b>	
1	AC	*	Alta	1,825,129	2.63%	42,703
1	BIMBO	A	Alta	928,299	1.34%	27,399
1	FEMSA	UBD	Alta	3,520,975	5.07%	76,138
1	GRUMA	B	Alta	337,863	0.49%	7,746
1	KOF	UBL	Alta	995,844	1.43%	22,893
1	LACOMER	UBC	Alta	165,916	0.24%	4,376
1	SIGMAF	A	Alta	349,203	0.50%	3,626
1	WALMEX	*	Alta	2,203,158	3.17%	56,860
<b>SALUD</b>				<b>199,554</b>	<b>0.29%</b>	
1ASP	DHR	*	Alta	199,554	0.29%	5,978
<b>SERVICIOS DE TELECOMUNICACIONES</b>				<b>3,528,438</b>	<b>5.08%</b>	
1	AMX	B	Alta	2,534,734	3.65%	59,254
1	MEGA	CPO	Alta	655,503	0.94%	21,349
1ASP	SPGI	*	Alta	338,201	0.49%	7,923
<b>SERVICIOS FINANCIEROS</b>				<b>36,113,214</b>	<b>51.99%</b>	
1	GENTERA	*	Alta	791,162	1.14%	27,298
1	GFNORTE	O	Alta	3,517,631	5.06%	99,364
1ASP	AON	N	Alta	334,311	0.48%	8,371
1ASP	V	*	Alta	339,547	0.49%	7,757
1ISP	GLD	*	Alta	455,673	0.66%	9,823
1ISP	VOO	*	Alta	27,062,340	38.96%	418,905
1ISP	XLF	*	Alta	253,116	0.36%	4,366
1ISP	XLU	*	Alta	193,332	0.28%	3,510
1ISP	XLV	*	Alta	1,015,995	1.46%	16,958
41	BBAJIO	O	Alta	399,095	0.57%	13,312
51	FMXRF	XF0	AAA/1	1,751,012	2.52%	
<b>SERVICIOS Y BIENES DE CONSUMO NO BASICO</b>				<b>1,227,244</b>	<b>1.77%</b>	
1	ALSEA	*	Alta	1,227,244	1.77%	37,463
<b>TOTAL CARTERA</b>				<b>69,466,651</b>	<b>100.00%</b>	<b>747,810</b>

Características del Cálculo del VaR

Metodología:	Histórico
Nivel de confianza:	95.00%
Tamaño de la muestra:	500 días
Horizonte temporal:	1 día
Promedio de VaR Mensual:	736,481
Promedio % de VaR / Valor Razonable:	1.06%
Máximo % Autorizado:	3.00%