

TIPO VALOR	EMISORA	SERIE	CALIFICACION BURSATILIDAD	VALOR RAZONABLE	% DE PART.	VAR a 1 día
<b>CERTIFICADOS BURSÁTILES FIDUCIARIOS</b>				<b>224,838</b>	<b>0.32%</b>	
CF	FIBRAPL	14	Alta	139,009	0.20%	4,463
CF	FUNO	11	Alta	85,829	0.12%	2,253
<b>GOBIERNAL</b>				<b>109,949</b>	<b>0.16%</b>	
IS	BPA182	310918	AAA(mex)	109,949	0.16%	19
<b>INDUSTRIAL</b>				<b>6,231,611</b>	<b>9.01%</b>	
1	ASUR	B	Alta	1,064,638	1.54%	27,714
1	GAP	B	Alta	1,273,621	1.84%	34,467
1	OMA	B	Alta	1,000,506	1.45%	29,286
1	ORBIA	*	Alta	878,854	1.27%	34,397
1	PINFRA	*	Alta	455,591	0.66%	12,088
1	VESTA	*	Alta	480,297	0.69%	12,184
1	VINTE	*	Media	1,078,104	1.56%	15,185
<b>MATERIALES</b>				<b>10,496,319</b>	<b>15.17%</b>	
1	CEMEX	CPO	Alta	3,102,426	4.48%	98,352
1	GCC	*	Alta	748,161	1.08%	21,055
1	GMEXICO	B	Alta	5,087,056	7.35%	170,350
1	PE&OLES	*	Alta	1,558,676	2.25%	76,931
<b>NA</b>				<b>698,914</b>	<b>1.01%</b>	
FF	FMX	23	Media	698,914	1.01%	17,864
<b>PRODUCTOS DE CONSUMO FRECUENTE</b>				<b>10,724,914</b>	<b>15.50%</b>	
1	AC	*	Alta	1,749,040	2.53%	40,922
1	BIMBO	A	Alta	920,219	1.33%	27,160
1	FEMSA	UBD	Alta	3,593,803	5.19%	77,713
1	GRUMA	B	Alta	347,007	0.50%	7,956
1	KOF	UBL	Alta	964,432	1.39%	21,770
1	LACOMER	UBC	Alta	165,381	0.24%	4,362
1	SIGMAF	A	Alta	343,053	0.50%	3,452
1	WALMEX	*	Alta	2,641,979	3.82%	66,886
<b>SALUD</b>				<b>181,422</b>	<b>0.26%</b>	
1ASP	DHR	*	Alta	181,422	0.26%	5,427
<b>SERVICIOS DE TELECOMUNICACIONES</b>				<b>3,697,133</b>	<b>5.34%</b>	
1	AMX	B	Alta	2,703,416	3.91%	63,197
1	MEGA	CPO	Alta	666,655	0.96%	21,712
1ASP	SPGI	*	Alta	327,062	0.47%	7,650
<b>SERVICIOS FINANCIEROS</b>				<b>35,617,182</b>	<b>51.47%</b>	
1	GENTERA	*	Alta	658,162	0.95%	22,515
1	GFNORTE	O	Alta	3,624,651	5.24%	103,966
1ASP	AON	N	Alta	336,903	0.49%	8,423
1ASP	V	*	Alta	338,941	0.49%	7,732
1ISP	GLD	*	Alta	471,041	0.68%	10,140
1ISP	VOO	*	Alta	26,765,267	38.68%	413,695
1ISP	XLF	*	Alta	250,951	0.36%	4,323
1ISP	XLU	*	Alta	194,933	0.28%	3,533
1ISP	XLV	*	Alta	995,306	1.44%	16,588
41	BBAJIO	O	Alta	385,145	0.56%	12,847
51	FMXRF	XF0	AAA/1	1,595,882	2.31%	445
<b>SERVICIOS Y BIENES DE CONSUMO NO BASICO</b>				<b>1,211,978</b>	<b>1.75%</b>	
1	ALSEA	*	Alta	1,211,978	1.75%	36,997
<b>TOTAL CARTERA</b>				<b>69,194,260</b>	<b>100.00%</b>	<b>728,856</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 Semanal:	728,190
Promedio % de VaR / Valor Razonable:	1.05%
Máximo % Autorizado:	3.00%