

ALTERNATIVAS BANORTE FONDOS DE INVERSION

CARTERA DE VALORES A MERCADO EN PESOS **AL CIERRE DEL 02 DE FEBRERO DE 2012**

NTE-CP
CORTO PLAZO

EMSORA	SERE	CALF / BURS	VALOR TOTAL	%
AAA/2				
Banorte	11	HRAAA	2,268,184,791	22.21%
BNRUR	11.2	HRAAA	110,133,042	1.08%
BSANT	11.4	AAA(m)	61,143,354	0.60%
BSANT	11.2	AAA(m)	37,050,193	0.36%
BANOB	11	AAA(m)	38,740,342	0.38%
VIVBANK	11	AAA	30,022,238	0.29%
BANSAN	11137	F1(m)	138,507,840	1.36%
BANBUR	11006	F1(m)	90,400,399	0.88%
BACMEXT	12005	F1(m)	51,075,309	0.51%
RANORDA	12005	F1(m)	507,568,489	4.97%
BANORTE	12005	F1(m)	295,937,762	2.90%
BACMEXT	13015	F1(m)	75,252,740	0.74%
BACMEXT	13023	F1(m)	35,113,645	0.34%
CABEL	3.07	AAA mx	200,005,156	2.00%
Corporativo			315,096,278	3.09%
INTECOT	07	AAA(m)	215,000,420	2.11%
PEMEX	09	AAA mx	100,592,858	0.99%
Gubernamental			4,544,872,232	45.11%
CETES	12038	AAA(m)	589,280,003	5.77%
CETES	12000	AAA(m)	246,840,248	2.42%
CETES	12015	AAA(m)	197,467,400	1.93%
CETES	12123	AAA(m)	132,713,129	1.29%
CETES	12022	AAA(m)	105,740,961	1.03%
CETES	12028	AAA(m)	4,535,491	0.04%
BPFI12	14012	AAA(m)	85,224,874	0.83%
CETES	13001	AAA(m)	154,141,284	1.51%
BPFI12	12110	AAA(m)	100,079,087	1.00%
BPFI12	14043	AAA(m)	99,876,626	0.98%
BPFI12	14015	AAA(m)	72,105,088	0.72%
BPFI12	13013	AAA(m)	34,891,347	0.34%
BPFI12	12110	AAA(m)	24,227,123	0.24%
BPFI12	14010	AAA(m)	23,356,279	0.23%
BPFI12	13019	AAA(m)	10,027,238	0.10%
BPFI12	13002	AAA(m)	997,568	0.01%
BONDES0	14022	AAA(m)	1,406,291,244	13.77%
BONDES0	14022	AAA(m)	493,264,861	4.80%
BONDES0	14030	AAA(m)	327,497,602	3.21%
BONDES0	14015	AAA(m)	253,283,010	2.50%
BONDES0	12044	AAA(m)	151,100,196	1.48%
BONDES0	13121	AAA(m)	143,846,143	1.41%
BONDES0	13026	AAA(m)	129,970,711	1.27%
BONDES0	12129	AAA(m)	120,039,413	1.18%
BONDES0	13013	AAA(m)	84,969,833	0.83%
BONDES0	13075	AAA(m)	33,032,868	0.32%
BONDES0	13027	AAA(m)	13,591,865	0.13%
Reporto			2,675,620,817	26.19%
BONDES0	16107	AAA(m)	562,000,004	5.50%
BONDES0	16001	AAA(m)	508,097,731	4.97%
BPFI12	13074	AAA(m)	292,002,231	2.86%
BONDES0	16033	AAA(m)	194,102,146	1.90%
BONDES0	14113	AAA(m)	169,908,704	1.66%
BONDES0	15079	AAA(m)	11,332,939	0.11%
BONDES0	15015	AAA(m)	918,188,212	8.99%
TOTAL CARTERA			10,214,273,378	100.00%

VAR Promedio Semanal: -0.0560% Lim. Max de VAR: -0.05%

NTE-MP
MEDIANO PLAZO

EMSORA	SERE	CALF / BURS	VALOR TOTAL	%
AAA/4				
Banorte	10.4	HRAAA	591,877,278	30.79%
BNRUR	11	HRAAA	40,020,573	2.08%
BANAMEX	10.3	AAA(m)	20,022,650	1.03%
BANOB	11	AAA(m)	14,655,984	0.75%
BSANT	11.4	AAA(m)	14,039,301	0.73%
BSANT	11.2	AAA(m)	13,017,835	0.68%
BANOB	11.2	HRAAA	9,016,636	0.47%
BANBAN	11137	F1(m)	35,128,860	1.83%
BANBUR	11006	F1(m)	9,004,840	0.46%
BANORDA	12005	F1(m)	351,489,933	18.29%
BACMEXT	13015	F1(m)	200,677,307	10.4%
BACMEXT	13025	F1(m)	20,064,596	1.04%
CABEL	1.11	AAA mx	200,439,966	10.4%
Corporativo			108,249,068	5.43%
PEMEX01	150716	AAA(m)	57,669,655	3.03%
INF	11	AAA(m)	25,075,755	1.31%
BNORTECB	07	AAA(m)	23,448,437	1.22%
INF	11	AAA(m)	19,978,150	1.04%
UNIFCB	11.2	HRAAA	13,169,862	0.68%
DAMLER	11.2	AAA(m)	11,019,360	0.56%
VILLASE	11	AAA(m)	9,787,589	0.51%
Gubernamental			1,221,098,848	60.82%
CETES	12020	AAA(m)	568,316,748	19.17%
CETES	12018	AAA(m)	145,219,200	7.06%
CETES	12028	AAA(m)	82,011,875	4.05%
CETES	12012	AAA(m)	21,570,555	1.12%
CETES	12003	AAA(m)	7,629,270	0.41%
BPFI12	14012	AAA(m)	85,224,874	4.44%
BPFI12	12120	AAA(m)	87,025,260	4.31%
BPFI12	12108	AAA(m)	17,011,149	0.86%
BPFI12	12101	AAA(m)	16,362,800	0.80%
BPFI12	14015	AAA(m)	6,544,736	0.33%
BPFI12	14010	AAA(m)	4,447,144	0.23%
BPFI12	13013	AAA(m)	3,314,569	0.17%
BPFI12	13002	AAA(m)	997,568	0.05%
BONDES0	14018	AAA(m)	1,406,291,244	13.77%
BONDES0	14022	AAA(m)	493,264,861	4.80%
BONDES0	14030	AAA(m)	327,497,602	3.21%
BONDES0	14015	AAA(m)	253,283,010	2.50%
BONDES0	14024	AAA(m)	153,181,541	1.54%
BONDES0	14023	AAA(m)	140,320,000	1.40%
BONDES0	13013	AAA(m)	129,970,711	1.27%
BONDES0	13075	AAA(m)	100,996,096	1.00%
BONDES0	13121	AAA(m)	89,982,832	0.88%
TOTAL CARTERA			1,821,731,992	100.00%

VAR Promedio Semanal: -0.0147% Lim. Max de VAR: -0.11%

NTE-LP
LARGO PLAZO

EMSORA	SERE	CALF / BURS	VALOR TOTAL	%
AAA/4				
Banorte	11	HRAAA	175,848,990	17.26%
BNRUR	11.2	HRAAA	25,030,237	2.46%
BANAMEX	10.3	AAA(m)	22,151,915	2.17%
BSANT	11.2	AAA(m)	21,028,489	2.06%
BSANT	11.4	AAA(m)	9,021,151	0.89%
BANOB	11	AAA(m)	7,227,362	0.72%
BANSAN	11137	F1(m)	17,662,560	1.66%
BANBUR	11006	F1(m)	41,207,074	4.04%
BACMEXT	1.11	AAA mx	15,756,655	1.55%
Corporativo			117,977,083	11.58%
PEMEX01	150716	AAA(m)	57,669,655	3.03%
VILLASE	11	AAA(m)	24,960,055	2.45%
CACMEX	11	AAA(m)	18,541,189	1.82%
INF	11	AAA(m)	15,045,433	1.48%
INF	11	AAA(m)	14,862,135	1.47%
INF	11	AAA(m)	10,941,181	1.09%
DAMLER	11.2	AAA(m)	10,039,224	0.99%
KIMBER	10	AAA(m)	6,016,861	0.59%
UNIFCB	11.2	HRAAA	6,016,861	0.59%
Gubernamental			725,074,879	71.16%
BONDES0	12120	AAA(m)	85,224,874	8.28%
BONDES0	16010	AAA(m)	10,210,202	1.00%
CETES	12038	AAA(m)	147,209,426	14.45%
CETES	12123	AAA(m)	38,466,704	3.78%
BPFI12	14012	AAA(m)	85,224,874	8.36%
BPFI12	12019	AAA(m)	14,029,733	1.38%
BPFI12	12101	AAA(m)	8,758,429	0.86%
BPFI12	12108	AAA(m)	6,094,190	0.60%
BPFI12	14015	AAA(m)	5,989,319	0.59%
BPFI12	13013	AAA(m)	2,801,496	0.28%
BPFI12	13002	AAA(m)	1,995,136	0.20%
BPFI12	14010	AAA(m)	554,862	0.05%
BONDES0	15032	AAA(m)	79,569,554	7.81%
BONDES0	14022	AAA(m)	72,391,931	7.10%
BONDES0	14030	AAA(m)	61,930,302	6.08%
BONDES0	14015	AAA(m)	50,228,548	4.92%
BONDES0	14019	AAA(m)	52,969,081	5.20%
TOTAL CARTERA			1,018,900,152	100.00%

VAR Promedio Semanal: -0.0702% Lim. Max de VAR: -0.23%

NTEGB
CORTO PLAZO

EMSORA	SERE	CALF / BURS	VALOR TOTAL	%
AAA/2				
Gubernamental			9,544,569,129	47.60%
CETES	12038	AAA(m)	756,849,881	7.79%
CETES	12123	AAA(m)	677,418,852	3.39%
CETES	12002	AAA(m)	362,856,892	3.67%
CETES	12072	AAA(m)	192,173,766	0.96%
CETES	12000	AAA(m)	97,181,200	0.49%
CETES	12083	AAA(m)	97,521,960	0.49%
BPFI12	14015	AAA(m)	45,347,945	0.23%
BPFI12	13001	AAA(m)	24,816,658	0.12%
BPFI12	14010	AAA(m)	199,753,252	1.00%
BPFI12	15101	AAA(m)	167,438,551	0.84%
BPFI12	14010	AAA(m)	118,804,145	0.60%
BPFI12	14015	AAA(m)	112,217,801	0.56%
BPFI12	13019	AAA(m)	101,214,505	0.51%
BPFI12	12018	AAA(m)	70,195,048	0.35%
BPFI12	13013	AAA(m)	53,559,100	0.27%
BPFI12	12110	AAA(m)	11,255,455	0.06%
BONDES0	14022	AAA(m)	2,195,300,707	11.00%
BONDES0	14022	AAA(m)	742,728,626	3.72%
BONDES0	14023	AAA(m)	533,103,734	2.67%
BONDES0	12129	AAA(m)	435,312,027	2.18%
BONDES0	14030	AAA(m)	420,096,038	2.13%
BONDES0	14018	AAA(m)	416,832,807	2.10%
BONDES0	14015	AAA(m)	295,883,662	1.48%
BONDES0	13037	AAA(m)	278,718,910	1.40%
BONDES0	13121	AAA(m)	256,897,796	1.29%
BONDES0	13121	AAA(m)	198,787,378	1.00%
BONDES0	15015	AAA(m)	199,976,020	1.00%
BPFI12	13006	AAA(m)	167,562,547	0.84%
BONDES0	13075	AAA(m)	54,740,768	0.27%
Reporto			10,411,962,310	52.40%
BONDES0	15014	AAA(m)	1,538,137,148	7.71%
BONDES0	14004	AAA(m)	1,334,571,628	6.61%
BONDES0	14019	AAA(m)	928,604,679	4.60%
BPFI12	15101	AAA(m)	884,978,897	4.38%
BPFI12	15072	AAA(m)	885,575,201	4.34%
BONDES0	20031	AAA(m)	716,635,349	3.56%
BONDES0	18038	AAA(m)	643,443,141	3.22%
BPFI12	18014	AAA(m)	527,453,734	2.64%
BPFI12	14015	AAA(m)	494,501,415	2.49%
BPFI12	14015	AAA(m)	383,629,146	1.87%
BPFI12	14015	AAA(m)	281,114,685	1.41%
BONDES0	18007	AAA(m)	244,842,827	1.23%
BONDES0	16001	AAA(m)	192,027,236	0.95%
BONDES0	15079	AAA(m)	137,967,744	0.69%
BPFI12	14018	AAA(m)	117,192,526	0.59%
BONDES0	16010	AAA(m)	100,079,087	0.50%
BONDES0	15015			

CARTERA DE VALORES A MERCADO EN PESOS

AL CIERRE DEL 02 DE FEBRERO DE 2012

FONDOS RENTA VARIABLE

NTE+CON

ESPECIALIZADA EN VALORES DE DEUDA.

EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
CPOs sobre Acciones del IPC				
NAFTRAC	02	ALTB	151,777,830	16.71%
Sociedades de Inversión de Deuda				
NTEGUB	M	AAA/2	450,451,562	49.58%
Bancario			153,144,977	16.86%
BACMEXT	12055	F1+(mex)	153,144,977	16.86%
Reporto	165901	AAA(mex)	153,144,965	16.86%
BPAT	151231	AAA(mex)	99,380,258	10.94%
BPAS	120517	AAA(mex)	53,764,707	5.92%
TOTAL CARTERA			908,519,134	100.00%

VaR Promedio Semanal : 0.3498% Lim. Max. de VaR : 0.94%

NTE+DE

ESPECIALIZADA EN ACCIONES QUE FORMEN PARTE DE LA MUESTRA DEL IPC Y EN TRACKERS QUE LO REPLIQUEN ESTE INDICE.

EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
Acciones Ind., Com. Y de Serv.				
GMEXICO	B	ALTB	55,030,732	7.81%
MEXICHEM	B	ALTB	20,263,620	2.88%
ICH	B	MEDB	19,345,810	2.75%
CEMEX	CPO	ALTB	19,246,430	2.73%
ALFA	A	ALTB	31,730,688	4.50%
URBI	*	ALTB	11,086,758	1.57%
OHLMEX	*	ALTB	9,343,852	1.33%
GAP	B	ALTB	8,511,910	1.21%
SARE	B	MEDB	8,180,595	1.16%
LIVEPOL	C-1	ALTB	19,619,950	2.79%
WALMEX	V	ALTB	82,783,437	11.75%
FEMSA	UBD	ALTB	58,342,544	8.28%
CHDRAUI	B	ALTB	4,012,500	0.57%
LAB	B	ALTB	12,205,104	1.73%
GFNORTE	O	ALTB	31,654,116	4.49%
COMPARC	ALTB	ALTB	10,730,000	1.52%
GFREGIO	O	MEDB	7,599,730	1.07%
BOLSA	A	ALTB	5,795,300	0.82%
AMX	L	ALTB	175,915,754	24.97%
TLEVISIA	CPO	ALTB	46,272,428	6.57%
CPOs sobre Acciones del IPC				
NAFTRAC	02	ALTB	50,285,998	7.14%
Bancario			16,734,049	2.38%
BACMEXT	12055	F1+(mex)	16,734,049	2.38%
TOTAL CARTERA			704,601,305	100.00%

VaR Promedio Semanal : 2.0158% Lim. Max. de VaR : 6.05%

NTE+USA

ESPECIALIZADA EN ACCIONES, A TRAVES DE TRACKERS LISTADOS EN EL SIC QUE REPLIQUEN LOS PRINCIPALES INDICES DE LOS MERCADOS DE LOS ESTADOS UNIDOS DE AMERICA (USA).

EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
Bancario				
BANOBRA	12055	F1+(mex)	201,675	0.09%
Trac Tit. Ref. acciones extr.	*		222,651,111	99.91%
IVV	*		202,870,846	91.04%
QQQ	*		19,774,265	8.87%
TOTAL CARTERA			222,852,786	100.00%

VaR Promedio Semanal : 1.8288% Lim. Max. de VaR : 6.05%

NTE+EMP

DISCRECIONAL.

EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
Acciones Ind., Com. Y de Serv.				
GMEXICO	B	ALTB	19,652,539	3.80%
CEMEX	CPO	ALTB	8,982,000	1.74%
URBI	*	ALTB	7,667,932	1.48%
CEO	B	ALTB	7,090,648	1.37%
OHLMEX	*	ALTB	1,707,916	0.33%
ALFA	A	ALTB	675,840	0.13%
ASUR	B	ALTB	426,000	0.08%
CIDMESA	*	MNB	1,016,250	0.20%
SOMO	*	MNB	1,016,250	0.20%
CHDRAUI	B	ALTB	15,349,161	2.97%
COMPARC	*	ALTB	1,776,000	0.34%
AMX	L	ALTB	62,288,054	12.04%
TLEVISIA	CPO	ALTB	28,752,360	5.71%
AXTEL	CPO	MEDB	488,748	0.09%
C	*	ALTB	4,101,300	0.79%
Sociedad de Inversión de Deuda				
NTECOB	F	AAA/4	21,312,584	4.12%
NTECOB	F	AAA/4	21,312,584	4.12%
Bancario			324,521,276	62.73%
BACMEXT	12055	F1+(mex)	190,023,897	36.73%
BANOBRA	12055	F1+(mex)	134,497,379	25.00%
Trac Tit. Ref. acciones extr.	*		13,539,576	2.62%
SHY	*		13,539,576	2.62%
TOTAL CARTERA			517,346,162	100.00%

VaR Promedio Semanal : 0.6875% Lim. Max. de VaR : 3.78%

NTE+GL

ESPECIALIZADA EN ACCIONES, A TRAVES DE TRACKERS LISTADOS EN EL MERCADO MEXICANO, REPRESENTATIVOS DE REG. O PAISES QUE FORMEN PARTE DEL INDICE MSCI ALL COUNTRY WORLD INDEX EX USA.

EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
Bancario				
BANOBRA	12055	F1+(mex)	596,142	1.05%
Trac Tit. Ref. acciones extr.	*		53,804,389	94.63%
ACWX	*		7,509,140	13.21%
EWU	*		7,157,100	12.59%
EZU	*		6,901,121	12.14%
EM	*		6,776,693	11.92%
EWJ	*		6,742,891	11.86%
EWV	*		6,461,177	11.36%
EWG	*		5,888,656	10.36%
EWI	*		3,661,528	6.44%
GMF	*		2,213,916	3.89%
EWQ	*		338,791	0.60%
EWI	*		98,096	0.17%
FXI	*		56,290	0.10%
Soc. de Inv. de Rta. Variable				
NTE+IN	M1		2,458,248	4.32%
NTE+IN	M1		2,458,248	4.32%
TOTAL CARTERA			56,858,779	100.00%

VaR Promedio Semanal : 1.6202% Lim. Max. de VaR : 6.05%

NTE+IN

ESP. EN ACCIONES, INDIZADA AL INDICE DE PRECIOS Y COTIZACIONES DE LA BOLSA MEXICANA DE VALORES, S.A. DE C.V. (IPC).

EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
Acciones Ind., Com. Y de Serv.				
GMEXICO	B	ALTB	37,046,399	8.02%
CEMEX	CPO	ALTB	20,804,797	4.51%
PE&LES	*	ALTB	17,093,241	3.70%
MEXICHEM	*	ALTB	7,675,527	1.68%
MFRISCO	A-1	ALTB	6,847,664	1.48%
ALFA	A	ALTB	15,898,460	3.44%
GAP	B	ALTB	4,310,951	0.93%
ICA	*	ALTB	3,194,945	0.69%
ASUR	B	ALTB	2,842,868	0.62%
HOMEX	*	ALTB	2,666,081	0.58%
URBI	*	ALTB	2,547,406	0.55%
CEO	B	ALTB	2,308,538	0.50%
OHLMEX	*	ALTB	2,224,002	0.48%
ARA	*	MEDB	761,685	0.17%
ELEKTRA	*	ALTB	18,694,440	4.05%
LIVEPOL	C-1	ALTB	4,131,050	0.89%
ALSEA	*	MEDB	1,070,640	0.23%
WALMEX	V	ALTB	63,573,248	13.77%
FEMSA	UBD	ALTB	36,482,985	7.90%
MODELO	C	ALTB	10,526,552	2.28%
BIMBO	A	ALTB	9,672,774	2.09%
KIMBER	A	ALTB	8,382,000	1.82%
AC	*	ALTB	6,725,151	1.46%
COMERCI	UBC	ALTB	2,346,463	0.51%
SORIANA	B	MEDB	1,853,312	0.40%
CHDRAUI	B	ALTB	1,431,660	0.31%
GRUBA	B	ALTB	1,145,618	0.25%
LAB	B	ALTB	4,796,903	1.04%
GFNORTE	O	ALTB	21,475,387	4.65%
COMPARC	-	ALTB	3,287,998	0.71%
BOLSA	A	ALTB	1,994,440	0.43%
AMX	L	ALTB	101,981,023	22.08%
TLEVISIA	CPO	ALTB	29,671,012	6.42%
AZTECA	CPO	ALTB	2,091,230	0.45%
AXTEL	CPO	MEDB	1,031,028	0.22%
CPOs sobre Acciones del IPC				
NAFTRAC	02	ALTB	3,147,115	0.68%
Bancario			111,715	0.02%
BANOBRA	12055	F1+(mex)	111,715	0.02%
TOTAL CARTERA			461,847,328	100.00%

VaR Promedio Semanal : 2.1252% Lim. Max. de VaR : 4.72%

NTE+SEL

ESPECIALIZADA EN ACCIONES.

EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
Acciones Ind., Com. Y de Serv.				
GMEXICO	B	ALTB	1,701,489,222	88.88%
MEXICHEM	*	ALTB	181,274,075	9.47%
ICH	B	MEDB	129,258,045	6.75%
GCARSO	A1	ALTB	86,710,935	4.53%
WALMEX	V	ALTB	222,177,450	11.61%
FEMSA	UBD	ALTB	206,898,224	10.81%
GFNORTE	O	ALTB	86,333,112	4.51%
AMX	L	ALTB	541,531,620	28.29%
TLEVISIA	CPO	ALTB	138,954,606	7.26%
Bancario			80,758,474	4.22%
BACMEXT	12055	F1+(mex)	80,758,474	4.22%
CPOs sobre Acciones del IPC				
NAFTRAC	02	ALTB	132,103,450	6.90%
NAFTRAC	02	ALTB	132,103,450	6.90%
TOTAL CARTERA			1,914,351,146	100.00%

VaR Promedio Semanal : 2.0206% Lim. Max. de VaR : 6.05%

NTE+DFD

ESPECIALIZADA EN ACCIONES A TRAVES DE SOCIEDADES DE INVERSION DE RENTA VARIABLE.

EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
Bancario				
BANOBRA	12055	F1+(mex)	49,392	0.15%
Soc. de Inv. Renta Variable	*		33,095,563	99.85%
NTE+SEL	F1		9,046,652	27.23%
NTE+GL	F1		8,888,818	26.82%
NTE+DE	F1		8,223,302	24.81%
NTE+USA	F1		6,936,991	20.93%
TOTAL CARTERA			33,144,955	100.00%

VaR Promedio Semanal : 2.0432% Lim. Max. de VaR : 6.05%

NTE+EQ

MAYORIARIAMENTE EN VALORES DE DEUDA

EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
Bancario				
BANOBRA	12055	F1+(mex)	4,996,405	2.93%
CPOs sobre Acciones del IPC			50,233,232	29.48%
NAFTRAC	02	ALTB	50,233,232	29.48%
Sociedades de Inversión de Deuda				
NTEGUB	M	AAA/2	81,567,945	47.87%
Soc. de Inv. Renta Variable			33,615,096	19.73%
NTE+DE			33,615,096	19.73%
TOTAL CARTERA			170,412,678	100.00%

VaR Promedio Semanal : 0.7145% Lim. Max. de VaR : 2.46%

* El Valor en Riesgo se calculó utilizando el método de simulación histórica no paramétrica, considerando un nivel de confianza del noventa y cinco por ciento, un período de muestra de dos años de movimientos históricos diarios de los factores de riesgo (precios, tasas de interés, tipos de cambio e índices de precios, entre otros) que afectan el valor de los activos netos y un horizonte temporal de un día para las Sociedades de Inversión en instrumentos de deuda a corto plazo; siete días para las Sociedades de Inversión en instrumentos de mediano plazo y de veintiocho días para las Sociedades de Inversión de largo plazo y de renta variable.