

## DINBUR1

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Certificado Bursatil</b>			<b>889,875,095</b>	<b>18.93%</b>
91	BIMBO	09	MXAA+	112,153,203	2.39%
91	ALMACO	07-2	mxA+	99,601,805	2.12%
91	IDEAL	11	Aa2.mx	99,859,805	2.12%
91	BCI	11	MXAAA	94,609,241	2.01%
91	TELINT	09	MXAAA	90,158,215	1.92%
91	KIMBER	09-3	MXAAA	74,511,428	1.59%
91	SORIANA	08	AA+(mex)	64,283,002	1.37%
91	ELEM	10	A+(MEX)	51,653,877	1.10%
91	TELMEX	09-2	MXAAA	50,630,928	1.08%
91	TELFIM	10-2	MXAAA	50,156,910	1.07%
91	FICCB	08-2	Aaa.mx	36,421,060	0.78%
91	ARCA	09-4	MXAAA	25,491,826	0.54%
91	BNPPPF	09-2	MXAAA	20,033,642	0.43%
91	ELEKTRA	11	A(MEX)	20,310,153	0.43%
	<b>Pag. Med. Pzo. a Descuento</b>			<b>279,067,981</b>	<b>5.94%</b>
93	GCARSO	00112	F1+(MEX)	279,067,981	5.94%
	<b>Cert. Bursatiles Bancarios</b>			<b>400,387,095</b>	<b>8.52%</b>
94	BINBUR	10-4	MXAAA	150,152,973	3.19%
94	BINBUR	10-2	MXAAA	100,030,385	2.13%
94	BINBUR	11	MXAAA	100,100,204	2.13%
94	BINBUR	11-5	MXAAA	50,103,533	1.07%
	<b>Pagare con R. L. V.</b>			<b>2,505,643,311</b>	<b>53.30%</b>
I	BANOBRA	12063		552,110,193	11.74%
I	NAFIN	12075		401,073,848	8.53%
I	NAFIN	12084		400,762,085	8.53%
I	BACMEXT	12064		350,976,236	7.47%
I	BANOBRA	12104		300,042,526	6.38%
I	BACMEXT	12074		200,377,222	4.26%
I	BACMEXT	12084		200,202,211	4.26%
I	NAFIN	12094		100,098,990	2.13%
	<b>Oblig. Subordinadas</b>			<b>48,257,420</b>	<b>1.03%</b>
Q	BANORTE	08-2	Aaa.mx	48,257,420	1.03%
	<b>REPORTOS</b>			<b>577,808,032</b>	<b>12.29%</b>
LD	BONDESD	130725		204,310,790	4.35%
LD	BONDESD	160901		74,128,132	1.58%
LD	BONDESD	160901		40,004,976	0.85%
95	CFE	10	AAA(MEX)	44,865,388	0.95%
95	PEMEX	09	MXAAA	41,205,391	0.88%
95	CFEGCB	12	AAA(MEX)	23,243,836	0.49%
D2	GS026	100914	A	150,049,519	3.19%
	<b>TOTAL CARTERA</b>			<b>4,701,038,932</b>	<b>100.00%</b>
	Calificación : AA/3 S&P Escala Standard and Poor's mxAAf/mxS2 Clasificación : CORTO PLAZO				
	VAR ESTABLECIDO \$			3,755,245	0.08%
	VAR OBSERVADO PROMEDIO \$			36,622	0.00%
	Metodología para cálculo de VaR: VaR histórico con 500 escenarios a 1 día y con un nivel de confianza del 95%.				
	Cartera al:			2/Feb/2012	