

DINBUR2

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
Certificado Bursatil				44,851,824	23.55%
91	BIMBO	09	MXAA+	10,285,482	5.40%
91	AMX	08-2	MXAAA	10,204,916	5.36%
91	ARCA	09-4	MXAAA	7,137,711	3.75%
91	KIMBER	09-3	MXAAA	7,144,931	3.75%
91	TELMEX	09-2	MXAAA	5,063,093	2.66%
91	TELFIM	10-2	MXAAA	5,015,691	2.63%
Pag. Med. Pzo. a Descuento				9,966,714	5.23%
93	GCARSO	00112	F1+(MEX)	9,966,714	5.23%
Cert. Bursatiles Bancarios				20,020,307	10.51%
94	BINBUR	10-4	mxAAA	15,015,297	7.88%
94	BINBUR	11	MXAAA	5,005,010	2.63%
Pagare con R. L. V.				95,214,263	49.99%
I	BANOBRA	12063		25,095,918	13.18%
I	BACMEXT	12074		15,028,291	7.89%
I	NAFIN	12094		15,014,848	7.88%
I	BACMEXT	12064		10,027,892	5.27%
I	NAFIN	12075		10,026,846	5.26%
I	NAFIN	12084		10,019,051	5.26%
I	BANOBRA	12104		10,001,417	5.25%
REPORTOS				20,411,108	10.72%
LD	BONDESD	130725		394,266	0.21%
95	PEMEX	09	MXAAA	10,022,840	5.26%
95	CFEGCB	12	AAA(MEX)	5,008,948	2.63%
95	CFE	10	AAA(MEX)	4,985,054	2.62%
TOTAL CARTERA				190,464,217	100.00%
Calificación : A/4 S&P Escala Standard and Poor's mxAf/mxS3 Clasificación : CORTO PLAZO					
VAR ESTABLECIDO \$				190,272	0.10%
VAR OBSERVADO PROMEDIO \$				1,966	0.00%
Metodología para cálculo de VaR: VaR histórico con 500 escenarios a un día y con un nivel de confianza del 95%.					
Cartera al:		2/Feb/2012			