

FONIBUR

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Bancarias, Seguros y Fianzas			203,683,275	1.04%
0	GNP	*	BAJB	203,683,275	1.04%
	Acciones Ind.,Com. y de Serv.			10,026,905,782	51.00%
1	MFRISCO	A-1	ALTB	969,072,269	4.93%
1	CYDSASA	A	BAJB	186,904,253	0.95%
1	ICH	B	MEDB	176,962,995	0.90%
1	GMEXICO	B	ALTB	172,426,748	0.88%
1	POCHTEC	B	BAJB	1,101,660	0.01%
1	AHMSA	*	NULB	87,444	0.00%
1	CMOCTEZ	*	BAJB	10,800	0.00%
1	IDEAL	B-1	MEDB	1,794,954,678	9.13%
1	GCARSO	A1	ALTB	570,434,608	2.90%
1	CICSA	B-1	MEDB	363,966,147	1.85%
1	INCARSO	B-1	MEDB	304,688,098	1.55%
1	KUO	B	BAJB	253,300,611	1.29%
1	ACCELSA	B	MINB	68,680,020	0.35%
1	DINE	B	BAJB	55,947,007	0.29%
1	KUO	A	MINB	22,440,000	0.11%
1	DINE	A	MINB	6,183,330	0.03%
1	CIE	B	MINB	107,077,260	0.55%
1	CMR	B	MINB	7,643,308	0.04%
1	GOMO	*	NULB	516,353	0.00%
1	COVAL	A1		-	0.00%
1	GIGANTE	*	BAJB	142,574,539	0.73%
1	CHDRAUI	B	ALTB	14,445,000	0.07%
1	GEUPEC	B	BAJB	7,478,848	0.04%
1	GMACMA	B	NULB	2,740,000	0.01%
1	GFINBUR	O	ALTB	1,752,607,847	8.92%
1	GPROFUT	*	BAJB	80,404,405	0.41%
1	ACTINVR	B	MEDB	9,362,175	0.05%
1	AMX	L	ALTB	2,638,973,206	13.42%
1	CABLE	CPO	MINB	237,660,582	1.21%
1	AZTECA	CPO	ALTB	35,588,235	0.18%
1	TLEVISA	CPO	ALTB	31,787,500	0.16%
1	RCENTRO	A	MINB	10,838,013	0.06%
1	QUMMA	B	NULB	47,843	0.00%
	Empresas del Dow Jones SP			361,274,287	1.84%
1ASP	RIMM	N		112,514,523	0.57%
1ASP	T	*		42,006,909	0.21%
1ASP	ALU	N		7,153,058	0.04%
1ASP	BAC	*		199,599,797	1.02%
	Empresas de Servicios Ext.			151,929,433	0.77%
1ESP	C	*	ALTB	151,929,433	0.77%
	Acciones Instit. de credito			-	0.00%
41	BANORIE	*B	NULB	-	0.00%
	Cert. Bursatiles Bancarios			400,492,602	2.04%
94	BINBUR	10-4	mxAAA	200,203,964	1.02%
94	BINBUR	11-2	mxAAA	200,288,638	1.02%
	Pagare con R. L. V.			5,311,527,215	27.02%
I	BANOBRA	12063		1,003,836,715	5.11%
I	NAFIN	12075		1,002,684,619	5.10%
I	NAFIN	12094		950,940,406	4.84%
I	BANOBRA	12104		700,099,228	3.56%
I	BANOBRA	12073		501,467,361	2.55%
I	BACMEXT	12064		501,394,622	2.55%
I	NAFIN	12084		500,952,606	2.55%
I	BACMEXT	12084		150,151,658	0.76%
	REPORTOS			3,202,889,447	16.29%
LD	BONDESD	160505		2,767,870,012	14.08%
LD	BONDESD	180927		224,005,443	1.14%
LD	BONDESD	180927		187,175,295	0.95%
LD	BONDESD	130725		17,486,993	0.09%
LD	BONDESD	180628		6,351,704	0.03%
	TOTAL CARTERA			19,658,702,036	100.00%
	Clasificación : DISCRECIONAL				
	VAR ESTABLECIDO \$			6,871,698,507	35.00%
	VAR OBSERVADO PROMEDIO \$			156,095,710	79.51%
	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				