

## IBUPLUS

| T.VALOR | EMISORA  | SERIE  | CALIF / BURS                 | VALOR TOTAL           | %              |
|---------|--|--------|------------------------------|-----------------------|----------------|
|         | <b>Bancarias, Seguros y Fianzas</b>  |        |                              | <b>2,090,000</b>      | <b>0.01%</b>   |
| 0       | GENSEG   | *      | MINB                         | 2,090,000             | 0.01%          |
|         | <b>Acciones Ind.,Com. y de Serv.</b>   |        |                              | <b>11,735,448,417</b> | <b>45.93%</b>  |
| 1       | MFRISCO  | A-1    | ALTB                         | 1,563,665,880         | 6.12%          |
| 1       | ICH  | B      | MEDB                         | 380,108,619           | 1.49%          |
| 1       | GMEXICO  | B      | ALTB                         | 277,536,776           | 1.09%          |
| 1       | CYDSASA  | A      | BAJB                         | 56,853,225            | 0.22%          |
| 1       | CMOCTEZ  | *      | BAJB                         | 37,050,000            | 0.15%          |
| 1       | CONVER   | A      | MINB                         | 792                   | 0.00%          |
| 1       | POCHTEC  | B      | BAJB                         | 1,081,024             | 0.00%          |
| 1       | IDEAL  | B-1    | MEDB                         | 1,902,540,328         | 7.45%          |
| 1       | CICSA  | B-1    | MEDB                         | 759,792,761           | 2.97%          |
| 1       | GCARSO   | A1     | ALTB                         | 710,112,208           | 2.78%          |
| 1       | INCARSO  | B-1    | MEDB                         | 424,910,292           | 1.66%          |
| 1       | KUO  | B      | BAJB                         | 240,497,600           | 0.94%          |
| 1       | KUO  | A      | MINB                         | 32,093,688            | 0.13%          |
| 1       | GAP  | B      | ALTB                         | 33,413,638            | 0.13%          |
| 1       | DINE   | B      | BAJB                         | 24,763,254            | 0.10%          |
| 1       | GISSA  | A      | BAJB                         | 12,837,840            | 0.05%          |
| 1       | DINE   | A      | MINB                         | 8,239,290             | 0.03%          |
| 1       | CIE  | B      | MINB                         | 83,689,254            | 0.33%          |
| 1       | GIGANTE  | *      | BAJB                         | 71,950,900            | 0.28%          |
| 1       | CHDRAUI  | B      | ALTB                         | 14,445,000            | 0.06%          |
| 1       | GFINBUR  | O      | ALTB                         | 1,568,035,444         | 6.14%          |
| 1       | ACTINVR  | B      | MEDB                         | 14,110,697            | 0.06%          |
| 1       | AMX  | L      | ALTB                         | 3,390,820,832         | 13.27%         |
| 1       | AZTECA   | CPO    | ALTB                         | 96,634,300            | 0.38%          |
| 1       | TLEVISA  | CPO    | ALTB                         | 19,072,500            | 0.08%          |
| 1       | RCENTRO  | A      | MINB                         | 7,290,592             | 0.03%          |
| 1       | CABLE  | CPO    | MINB                         | 3,901,683             | 0.02%          |
|         | <b>Empresas del Dow Jones SP</b>   |        |                              | <b>645,779,469</b>    | <b>2.53%</b>   |
| 1ASP    | RIMM   | N      |                              | 196,348,873           | 0.77%          |
| 1ASP    | T  | *      |                              | 106,926,677           | 0.42%          |
| 1ASP    | VOD  | N      |                              | 104,719,228           | 0.41%          |
| 1ASP    | ALU  | N      |                              | 11,921,763            | 0.05%          |
| 1ASP    | BAC  | *      |                              | 225,862,928           | 0.88%          |
|         | <b>Empresas de Servicios Ext.</b>  |        |                              | <b>238,159,651</b>    | <b>0.93%</b>   |
| 1ESP    | C  | *      | ALTB                         | 238,159,651           | 0.93%          |
|         | <b>Cert. Bursatiles Bancarios</b>  |        |                              | <b>530,659,048</b>    | <b>2.08%</b>   |
| 94      | BINBUR   | 11-2   | MXAAA                        | 280,404,093           | 1.10%          |
| 94      | BINBUR   | 10-4   | MXAAA                        | 250,254,955           | 0.98%          |
|         | <b>Pagare con R. L. V.</b>   |        |                              | <b>9,096,374,835</b>  | <b>35.60%</b>  |
| I       | BANOBRA  | 12084  |                              | 1,903,601,475         | 7.45%          |
| I       | BACMEXT  | 12064  |                              | 1,504,183,869         | 5.89%          |
| I       | BANOBRA  | 12063  |                              | 1,279,891,811         | 5.01%          |
| I       | NAFIN  | 12075  |                              | 1,218,261,812         | 4.77%          |
| I       | NAFIN  | 12094  |                              | 1,186,173,033         | 4.64%          |
| I       | NAFIN  | 12084  |                              | 1,001,905,213         | 3.92%          |
| I       | BANOBRA  | 12073  |                              | 702,054,306           | 2.75%          |
| I       | BACMEXT  | 12084  |                              | 300,303,316           | 1.18%          |
|         | <b>REPORTOS</b>  |        |                              | <b>3,301,107,808</b>  | <b>12.92%</b>  |
| LD      | BONDESD  | 160901 |                              | 1,665,150,334         | 6.52%          |
| LD      | BONDESD  | 180927 |                              | 600,075,773           | 2.35%          |
| LD      | BONDESD  | 140717 |                              | 589,562,071           | 2.31%          |
| LD      | BONDESD  | 160505 |                              | 420,113,138           | 1.64%          |
| LD      | BONDESD  | 130725 |                              | 15,692,747            | 0.06%          |
| M       | BONOS  | 210610 |                              | 10,513,745            | 0.04%          |
|         | <b>TOTAL CARTERA</b>   |        |                              | <b>25,549,619,226</b> | <b>100.00%</b> |
|         |  |        | Clasificación : DISCRECIONAL |                       |                |
|         | <b>VAR ESTABLECIDO \$</b>  |        |                              | <b>2,042,358,598</b>  | <b>8.00%</b>   |
|         | <b>VAR OBSERVADO PROMEDIO \$</b>   |        |                              | <b>190,118,493</b>    | <b>0.74%</b>   |
|         | <b>Metodología para cálculo de VaR: VaR histórico con 500 escenarios a un día y con un nivel de confianza del 95%.</b> |        |                              |                       |                |
|         | <b>Cartera al:</b>   |        |                              | <b>2/Feb/2012</b>     |                |