

## INBURSA

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>Acciones Ind.,Com. y de Serv.</b>			<b>6,087,609,190</b>	<b>51.06%</b>
1	MFRISCO	A-1	ALTB	485,676,741	4.07%
1	CYDSASA	A	BAJB	135,741,177	1.14%
1	GMEXICO	B	ALTB	121,976,115	1.02%
1	ICH	B	MEDB	108,853,074	0.91%
1	CMOCTEZ	*	BAJB	3,000,000	0.03%
1	POCHTEC	B	BAJB	874,461	0.01%
1	IDEAL	B-1	MEDB	969,347,531	8.13%
1	GCARSO	A1	ALTB	279,759,009	2.35%
1	CICSA	B-1	MEDB	206,346,422	1.73%
1	KUO	B	BAJB	166,281,539	1.40%
1	INCARSO	B-1	MEDB	134,912,232	1.13%
1	DINE	B	BAJB	46,623,093	0.39%
1	ACCELSA	B	MINB	31,516,410	0.26%
1	KUO	A	MINB	22,440,000	0.19%
1	DINE	A	MINB	6,183,330	0.05%
1	ACEYAC	*	NULB	85	0.00%
1	CIE	B	MINB	44,757,702	0.38%
1	CMR	B	MINB	5,719,035	0.05%
1	GOMO	*	NULB	974,521	0.01%
1	GIGANTE	*	BAJB	196,232,849	1.65%
1	CHDRAUI	B	ALTB	16,354,950	0.14%
1	GEUPEC	B	BAJB	3,722,304	0.03%
1	GMACMA	B	NULB	921,000	0.01%
1	GFINBUR	O	ALTB	1,096,681,054	9.20%
1	ACTINVR	B	MEDB	4,687,000	0.04%
1	AMX	L	ALTB	1,717,857,174	14.41%
1	CABLE	CPO	MINB	232,156,208	1.95%
1	AZTECA	CPO	ALTB	29,224,702	0.25%
1	RCENTRO	A	MINB	11,127,903	0.09%
1	TLEVISA	CPO	ALTB	7,629,000	0.06%
1	QUMMA	B	NULB	32,569	0.00%
	<b>Empresas del Dow Jones SP</b>			<b>229,341,390</b>	<b>1.92%</b>
1ASP	RIMM	N		79,422,016	0.67%
1ASP	T	*		38,188,099	0.32%
1ASP	ALU	N		4,768,705	0.04%
1ASP	BAC	*		106,962,570	0.90%
	<b>Empresas de Servicios Ext.</b>			<b>114,973,625</b>	<b>0.96%</b>
1ESP	C	*	ALTB	114,973,625	0.96%
	<b>Cert. Bursatiles Bancarios</b>			<b>250,297,292</b>	<b>2.10%</b>
94	BINBUR	10-4	mxAAA	150,152,973	1.26%
94	BINBUR	11-2	mxAAA	100,144,319	0.84%
	<b>Pagare con R. L. V.</b>			<b>3,892,967,923</b>	<b>32.65%</b>
I	BANOBRA	12063		853,261,208	7.16%
I	BANOBRA	12104		750,106,316	6.29%
I	BACMEXT	12074		636,197,681	5.34%
I	NAFIN	12075		601,610,771	5.05%
I	NAFIN	12084		500,952,606	4.20%
I	NAFIN	12094		250,247,475	2.10%
I	BANOBRA	12073		150,440,208	1.26%
I	BACMEXT	12084		150,151,658	1.26%
	<b>REPORTOS</b>			<b>1,346,522,768</b>	<b>11.30%</b>
LD	BONDESD	160505		1,330,168,078	11.16%
LD	BONDESD	130725		16,354,690	0.14%
	<b>TOTAL CARTERA</b>			<b>11,921,712,186</b>	<b>100.00%</b>
	Clasificación : DISCRECIONAL				
	<b>VAR ESTABLECIDO \$</b>			<b>713,954,061</b>	<b>6.00%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>87,730,356</b>	<b>0.74%</b>
	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	