

ING-1

AAA/3M

**SOCIEDAD DE INVERSION EN INSTRUMENTOS
DE DEUDA**

**DE CORTO PLAZO, EN FUNCION DE LA DURACION DE LOS ACTIVOS OBJETO DE
INVERSION, ESTIPULADOS EN SU ESTRATEGIA**

| T.VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
|---------|---------------------------------------|--------|--------------|--------------------|----------------|
| | CERTIFICADOS BURSATILES | | | 12,989,702 | 6.13% |
| 90 | GDFCB | 07-2 | mxAAA | 9,844,414 | 4.65% |
| 90 | CBPF | 48 | Aaa.mx | 3,145,288 | 1.49% |
| | CERTIFICADOS BURSATILES | | | 33,267,328 | 15.70% |
| 91 | HSCCB | 06 | mxAAA | 6,960,774 | 3.29% |
| 91 | FEMSA | 04-2 | mxAAA | 4,534,518 | 2.14% |
| 91 | CICB | 06 | mxAAA | 4,432,311 | 2.09% |
| 91 | NRF | 06 | mxAA+ | 3,998,083 | 1.89% |
| 91 | PACCAR | 08 | mxAAA | 3,973,178 | 1.88% |
| 91 | CICB | 08 | mxAAA | 2,982,152 | 1.41% |
| 91 | TELFIM | 05 | mxAAA | 2,951,480 | 1.39% |
| 91 | HSCCB | 04 | mxAAA | 1,971,641 | 0.93% |
| 91 | VWLEASE | 07 | mxAAA | 948,168 | 0.45% |
| 91 | METROCB | 03-3 | mxCCC | 515,023 | 0.24% |
| | CERTIFICADOS BURSATILES | | | 4,012,938 | 1.89% |
| 93 | GEGB | 02609 | mxA-1+ | 4,012,938 | 1.89% |
| | CERT. BURSATILES BANCARIOS | | | 3,960,754 | 1.87% |
| 94 | HSBC | 06 | mxAAA | 3,960,754 | 1.87% |
| | VALORES PARAESTATALES RENDIM. | | | 9,510,735 | 4.49% |
| 95 | PMXCB | 05 | mxAAA | 5,578,950 | 2.63% |
| 95 | CFECB | 05 | mxAAA | 3,931,785 | 1.86% |
| | CETES CERTIFICADOS DE LA TESOR | | | 59,462,270 | 28.07% |
| BI | CETES | 090514 | mxAAA | 49,919,080 | 23.56% |
| BI | CETES | 100311 | mxAAA | 9,543,190 | 4.50% |
| | EUROBONOS MXP | | | 798,687 | 0.38% |
| D2 | HSBC870 | 150510 | BBB+ | 798,687 | 0.38% |
| | EUROBONOS A MEDIANO PLAZO MXP | | | 20,630,551 | 9.74% |
| D8 | KEXIM | 1-08 | A | 12,878,311 | 6.08% |
| D8 | SANTAN | 2-07 | AA- | 7,752,240 | 3.66% |
| | BONOS 7 AÑOS | | | 6,854,166 | 3.24% |
| M7 | BONOS | 091224 | mxAAA | 6,854,166 | 3.24% |
| | REPORTOS | | | 60,380,296 | 28.50% |
| BI | CETES | 090924 | mxAAA | 60,380,296 | 28.50% |
| | TOTAL CARTERA | | | 211,867,427 | 100.00% |
| | ACTIVO NETO | | | 211,575,547 | |
| | VAR ESTABLECIDO \$ | | | 126,945 | 0.06% |
| | VAR OBSERVADO PROMEDIO \$ | | | 5,264 | 0.00% |
| | Cartera al: | | | 30/Abr/2009 | |

Metodo Historico, 1 día con un nivel de confianza al 95% con 500 observaciones.