

ING-1E

AA/3M

**SOCIEDAD DE INVERSION EN INSTRUMENTOS  
DE DEUDA**

**DE CORTO PLAZO**

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>CERTIFICADOS BURSATILES</b>			<b>230,308,276</b>	<b>9.55%</b>
90	GDFCB	07-2	mxAAA	121,888,311	5.06%
90	GDFCB	06	Aaa.mx	84,590,825	3.51%
90	CBPF	48	Aaa.mx	23,829,140	0.99%
	<b>CERTIFICADOS BURSATILES</b>			<b>426,183,761</b>	<b>17.68%</b>
91	ARCA	09-4	mxAAA	64,853,234	2.69%
91	TELFIM	05	mxAAA	56,510,147	2.34%
91	KIMBER	09-3	mxAAA	51,472,620	2.14%
91	HSCCB	06	mxA+	47,428,121	1.97%
91	PACCAR	08	mxAAA	37,705,661	1.56%
91	CICB	08	mxAA-	36,092,935	1.50%
91	DAIMLER	09	mxAAA	35,087,762	1.46%
91	NRF	08	mxAA+	19,627,400	0.81%
91	GMACFIN	07	mxB-	14,170,066	0.59%
91	BNPPPF	09	mxAAA	14,109,172	0.59%
91	CICB	06	mxAAA	11,234,626	0.47%
91	GEUSA	06	mxAA	10,070,784	0.42%
91	NRF	06-2	mxAA+	7,793,844	0.32%
91	GMACHIP	07	mxB-	7,269,409	0.30%
91	HSCCB	04-2	mxCCC	5,121,400	0.21%
91	METROCB	04	mxCCC	2,890,685	0.12%
91	HSCCB	06-2	mxD	2,114,099	0.09%
91	VWLEASE	07	mxAAA	1,906,721	0.08%
91	METROCB	03-2	mxCCC	725,075	0.03%
	<b>CERT. BURSATILES BANCARIOS</b>			<b>18,450,421</b>	<b>0.77%</b>
94	HSBC	06	mxAAA	18,450,421	0.77%
	<b>VALORES PARAESTATALES RENDIM.</b>			<b>37,116,313</b>	<b>1.54%</b>
95	CFECB	05	mxAAA	26,086,446	1.08%
95	CFECB	03	mxAAA	11,029,867	0.46%
	<b>CETES CERTIFICADOS DE LA TESOR</b>			<b>714,448,484</b>	<b>29.63%</b>
BI	CETES	100701	mxAAA	317,949,992	13.19%
BI	CETES	100506	mxAAA	262,758,551	10.90%
BI	CETES	100520	mxAAA	98,972,880	4.11%
BI	CETES	100422	mxAAA	34,767,061	1.44%
	<b>EUROBONOS MXP</b>			<b>4,591,724</b>	<b>0.19%</b>
D2	HSBC870	150510	BBB+	4,591,724	0.19%
	<b>EUROBONOS A MEDIANO PLAZO MXP</b>			<b>172,394,365</b>	<b>7.15%</b>
D8	KEXIM	1-08	A	119,383,769	4.95%
D8	SANTAN	2-07	AA-	53,010,596	2.20%
	<b>BONO DE PROTECCION AL AHORRO (</b>			<b>449,970</b>	<b>0.02%</b>
IT	BPAT	101104	mxAAA	449,970	0.02%
	<b>BONDES D</b>			<b>112,090,311</b>	<b>4.65%</b>
LD	BONDES D	121004	mxAAA	112,090,311	4.65%
	<b>UDIBONOS UDIS</b>			<b>315,223</b>	<b>0.01%</b>
S	UDIBONO	120621	mxAAA	315,223	0.01%
	<b>UDIBONOS BONOS DE DESARROLLO D</b>			<b>3,660,398</b>	<b>0.15%</b>
S0	UDIBONO	121220	mxAAA	3,660,398	0.15%
	<b>REPORTOS</b>			<b>691,052,721</b>	<b>28.66%</b>
LD	BONDES D	111006	mxAAA	691,052,721	28.66%
	<b>TOTAL CARTERA</b>			<b>2,411,061,965</b>	<b>100.00%</b>
	<b>ACTIVO NETO</b>			<b>2,410,036,555</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>1,446,022</b>	<b>0.06%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>77,572</b>	<b>0.00%</b>
	<b>Cartera al:</b>		<b>26/Feb/2010</b>		

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