

ING-1E

AA/3M

SOCIEDAD DE INVERSION EN INSTRUMENTOS
DE DEUDA

DE CORTO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
CERTIFICADOS BURSATILES				230,444,990	8.89%
90	GDFCB	07-2	mxAAA	121,960,639	4.71%
90	GDFCB	06	Aaa.mx	84,641,020	3.27%
90	CBPF	48	Aaa.mx	23,843,331	0.92%
CERTIFICADOS BURSATILES				426,148,401	16.44%
91	ARCA	09-4	mxAAA	64,792,485	2.50%
91	TELFIM	05	mxAAA	56,549,849	2.18%
91	KIMBER	09-3	mxAAA	51,504,986	1.99%
91	HSCCB	06	mxA+	47,485,388	1.83%
91	PACCAR	08	mxAAA	37,736,210	1.46%
91	CICB	08	mxAA-	36,123,410	1.39%
91	DAIMLER	09	mxAAA	35,114,018	1.36%
91	NRF	08	mxAA+	19,683,039	0.76%
91	GMACFIN	07	mxB-	14,191,289	0.55%
91	BNPPPF	09	mxAAA	14,126,931	0.55%
91	CICB	06	mxAAA	11,244,124	0.43%
91	GEUSA	06	mxAA	10,077,216	0.39%
91	NRF	06-2	mxAA+	7,800,396	0.30%
91	GMACHIP	07	mxB-	7,279,312	0.28%
91	HSCCB	04-2	mxCCC	4,801,701	0.19%
91	METROCB	04	mxCCC	2,890,685	0.11%
91	HSCCB	06-2	mxD	2,114,099	0.08%
91	VWLEASE	07	mxAAA	1,908,188	0.07%
91	METROCB	03-2	mxCCC	725,075	0.03%
CERT. BURSATILES BANCARIOS				18,471,657	0.71%
94	HSBC	06	mxAAA	18,471,657	0.71%
VALORES PARAESTATALES RENDIM.				37,219,581	1.44%
95	CFECB	05	mxAAA	26,168,159	1.01%
95	CFECB	03	mxAAA	11,051,422	0.43%
CETES CERTIFICADOS DE LA TESOR				714,829,186	27.58%
BI	CETES	100701	mxAAA	318,120,697	12.27%
BI	CETES	100506	mxAAA	262,896,907	10.14%
BI	CETES	100520	mxAAA	99,024,480	3.82%
BI	CETES	100422	mxAAA	34,787,102	1.34%
EUROBONOS MXP				4,594,818	0.18%
D2	HSBC870	150510	BBB+	4,594,818	0.18%
EUROBONOS A MEDIANO PLAZO MXP				171,981,559	6.64%
D8	KEXIM	1-08	A	118,935,928	4.59%
D8	SANTAN	2-07	AA-	53,045,631	2.05%
BONO DE PROTECCION AL AHORRO (450,217	0.02%
IT	BPAT	101104	mxAAA	450,217	0.02%
BONDES D				112,169,864	4.33%
LD	BONDESD	121004	mxAAA	112,169,864	4.33%
UDIBONOS UDIS				314,905	0.01%
S	UDIBONO	120621	mxAAA	314,905	0.01%
UDIBONOS BONOS DE DESARROLLO D				3,647,925	0.14%
S0	UDIBONO	121220	mxAAA	3,647,925	0.14%
REPORTOS				871,652,110	33.63%
LD	BONDESD	121129		721,633,125	27.84%
IT	BPAT	121108		150,018,985	5.79%
TOTAL CARTERA				2,591,925,214	100.00%
ACTIVO NETO				2,592,363,050	
VAR ESTABLECIDO \$				1,555,418	0.06%
VAR OBSERVADO PROMEDIO \$				73,078	0.00%
Cartera al:			4/Mar/2010		

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