

ING-1E

AAA/3 F

**SOCIEDAD DE INVERSION EN INSTRUMENTOS  
DE DEUDA**

**DE CORTO PLAZO**

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>UDIBONOS</b>	<b>UDIS</b>		<b>1,043,799</b>	<b>0.03%</b>
S0	UDIBONO	121220	mxAAA	714,459	0.02%
S	UDIBONO	120621	mxAAA	329,340	0.01%
	<b>CERTIFICADOS BURSATILES</b>			<b>335,414,545</b>	<b>10.27%</b>
90	GDFCB	07-2	mxAAA	166,197,121	5.09%
90	GDFCB	06	Aaa.mx	85,391,458	2.61%
90	GDFCB	10	mxAAA	59,843,750	1.83%
90	CBPF	48	Aaa.mx	23,982,216	0.73%
	<b>CERTIFICADOS BURSATILES</b>			<b>475,919,864</b>	<b>14.57%</b>
91	BNPPPF	09-2	mxAAA	104,174,940	3.19%
91	ARCA	09-4	mxAAA	65,259,075	2.00%
91	GASN	11-2	mxAA+	60,238,603	1.84%
91	KIMBER	09-3	mxAAA	52,055,929	1.59%
91	HSCCB	06	mxBB+	31,141,213	0.95%
91	NRF	10-2	mxAAA	29,261,783	0.90%
91	VWLEASE	10	mxAAA	23,220,099	0.71%
91	CICB	08	mxCCC	22,623,674	0.69%
91	TELFIM	10-2	mxAAA	18,563,072	0.57%
91	KOF	07	mxAAA	18,064,825	0.55%
91	GECB	09	mxAAA	16,089,451	0.49%
91	GMACFIN	07	mxCCC	6,991,088	0.21%
91	GMACHIP	07	mxCCC	5,936,284	0.18%
91	DAIMLER	11	mxAAA	5,812,348	0.18%
91	HERDEZ	11	mxAA	4,988,511	0.15%
91	VWLEASE	11	mxAAA	4,773,011	0.15%
91	METROCB	04	mxCCC	2,204,765	0.07%
91	VWLEASE	07	mxAAA	2,000,657	0.06%
91	FERROMX	07	mxAA	1,241,077	0.04%
91	METROCB	03-2	mxCCC	679,459	0.02%
91	HSCCB	06-2	mxD	600,000	0.02%
	<b>CERT. BURSATILES BANCARIOS</b>			<b>22,664,868</b>	<b>0.69%</b>
94	NAFIN	10	AAA(mex)	22,664,868	0.69%
	<b>VALORES PARAESTATALES RENDIM.</b>			<b>103,795,971</b>	<b>3.18%</b>
95	PEMEX	10-3	mxAAA	40,272,367	1.23%
95	CFEGCB	12	Aaa.mx	37,642,759	1.15%
95	CFECB	10	Aaa.mx	25,880,845	0.79%
	<b>CETES CERTIFICADOS DE LA TESOR</b>			<b>565,364,358</b>	<b>17.31%</b>
BI	CETES	120823	mxA-1+	487,614,550	14.93%
BI	CETES	120920	mxA-1+	77,749,808	2.38%
	<b>EUROBONOS A MEDIANO PLAZO MXP</b>			<b>137,922,614</b>	<b>4.22%</b>
D8	KEXIM	1-08	A	119,659,609	3.66%
D8	TMCC	1-07	AA-	13,400,119	0.41%
D8	SANTAN	2-07	A	4,862,886	0.15%
	<b>Tit. Deuda de Org. Multilat.</b>			<b>33,183,899</b>	<b>1.02%</b>
J1	CII	1-11		33,183,899	1.02%
	<b>REPORTOS</b>			<b>1,591,378,558</b>	<b>48.72%</b>
IT	BPAT	160630	mxAAA	1,000,124,911	30.62%
M	BONOS	140619	mxAAA	500,062,446	15.31%
LD	BONDESD	130725	mxAAA	45,833,202	1.40%
LD	BONDESD	131121	mxAAA	45,357,999	1.39%
	<b>TOTAL CARTERA</b>			<b>3,266,688,480</b>	<b>100.00%</b>
	<b>ACTIVO NETO</b>			<b>3,266,291,271</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>1,959,775</b>	<b>0.06%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>101,984</b>	<b>0.00%</b>
	<b>Cartera al:</b>		<b>2/Feb/2012</b>		

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