

ING-1E					AA/3M
SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA					
DE CORTO PLAZO					
T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
CERTIFICADOS BURSATILES				233,046,858	7.21%
90	GDFCB	07-2	mxAAA	123,055,170	3.81%
90	GDFCB	06	Aaa.mx	85,353,595	2.64%
90	CBPF	48	Aaa.mx	24,638,093	0.76%
CERTIFICADOS BURSATILES				311,446,084	9.63%
91	HSCCB	06	mxAAA	60,906,773	1.88%
91	TELFIM	05	mxAAA	55,094,297	1.70%
91	PACCAR	08	mxAAA	37,745,189	1.17%
91	CICB	08	mxAAA	36,779,879	1.14%
91	CICB	06	mxAAA	30,302,629	0.94%
91	NRF	08	mxAA+	18,989,061	0.59%
91	GMACFIN	07	mxB-	13,716,393	0.42%
91	GEUSA	06	mxAA	10,097,006	0.31%
91	NRF	06	mxAA+	8,246,045	0.26%
91	NRF	06-2	mxAA+	7,944,906	0.25%
91	HSCCB	04-2	mxA	7,028,382	0.22%
91	GMACHIP	07	mxB-	7,133,569	0.22%
91	HSCCB	04	mxAAA	5,069,935	0.16%
91	METROCB	04	mxCCC	4,436,960	0.14%
91	METROCB	03-2	mxCCC	3,072,540	0.10%
91	HSCCB	06-2	mxA	2,986,184	0.09%
91	VWLEASE	07	mxAAA	1,896,336	0.06%
CERTIFICADOS BURSATILES				186,040,881	5.75%
93	GECB	01209	mxA-1+	59,893,689	1.85%
93	GECB	01009	mxA-1+	44,976,866	1.39%
93	GECB	01409	mxA-1+	41,736,468	1.29%
93	GECB	02609	mxA-1+	36,237,726	1.12%
93	GECB	01609	mxA-1+	3,196,132	0.10%
CERT. BURSATILES BANCARIOS				19,803,769	0.61%
94	HSBC	06	mxAAA	19,803,769	0.61%
VALORES PARAESTATALES RENDIM.				63,784,768	1.97%
95	CFECB	05	mxAAA	28,433,080	0.88%
95	PMXCB	03-2	mxAAA	23,130,993	0.72%
95	CFECB	03	mxAAA	12,220,695	0.38%
CETES CERTIFICADOS DE LA TESOR				191,778,950	5.93%
BI	CETES	100311	mxAAA	133,604,660	4.13%
BI	CETES	091119	mxAAA	24,256,908	0.75%
BI	CETES	100114	mxAAA	19,243,218	0.60%
BI	CETES	090924	mxAAA	14,674,164	0.45%
EUROBONOS MXP				29,331,792	0.91%
D2	HSBC870	150510	BBB+	29,331,792	0.91%
EUROBONOS A MEDIANO PLAZO MXP				172,173,367	5.33%
D8	KEXIM	1-08	A	118,876,715	3.68%
D8	SANTAN	2-07	AA-	53,296,652	1.65%
BONO DE PROTECCION AL AHORRO (455,196	0.01%
IT	BPAT	101104	mxAAA	455,196	0.01%
BONDES D				189,486,346	5.86%
LD	BONDESD	121004	mxAAA	189,486,346	5.86%
BONDE182 BONOS DE DESARROLLO D				173,752,161	5.37%
LS	BOND182	100603	mxAAA	77,621,361	2.40%
LS	BOND182	100114	mxAAA	50,242,849	1.55%
LS	BOND182	090813	mxAAA	45,887,951	1.42%
BONOS 7 AÑOS				253,604,157	7.84%
M7	BONOS	091224	mxAAA	253,604,157	7.84%
UDIBONOS UDIS				12,297,875	0.38%
S	UDIBONO	120621	mxAAA	12,297,875	0.38%
UDIBONOS BONOS DE DESARROLLO D				3,560,820	0.11%
S0	UDIBONO	121220	mxAAA	3,560,820	0.11%
REPORTOS				1,392,752,189	43.08%
BI	CETES	090924	mxAAA	992,484,190	30.70%
BI	CETES	090924	mxAAA	376,739,132	11.65%
BI	CETES	091008	mxAAA	23,528,867	0.73%
TOTAL CARTERA				3,233,315,213	100.00%
ACTIVO NETO				3,231,124,503	
VAR ESTABLECIDO \$				1,938,675	0.06%
VAR OBSERVADO PROMEDIO \$				215,972	0.01%
Cartera al:			30/Abr/2009		

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