

ING-30E					AA/4M
SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA					
MEDIANO PLAZO					
T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cert. Bursatil Segregable			4,378,197	0.41%
2P	SCB0001	151110	mxAAA	2,793,170	0.26%
2P	HSB0001	160427	mxAAA	1,585,027	0.15%
	CERTIFICADOS BURSATILES			32,216,104	3.05%
90	GDFCB	07-2	mxAAA	18,527,023	1.75%
90	CBPF	48	Aaa.mx	13,689,081	1.30%
	CERTIFICADOS BURSATILES			44,270,657	4.19%
91	KIMBER	09-4	mxAAA	15,743,265	1.49%
91	DAIMLER	09	mxAAA	10,025,075	0.95%
91	HSCCB	06-2	mxD	7,046,998	0.67%
91	NRF	09	mxAA+	5,010,655	0.47%
91	CICB	06	mxAAA	2,571,728	0.24%
91	GISSACB	09	mxCCC	2,586,976	0.25%
91	METROCB	02	mxCCC	923,422	0.09%
91	METROCB	03-2	mxCCC	362,538	0.03%
	VALORES PARAESTATALES RENDIM			17,808,023	1.68%
95	CFECB	03	mxAAA	11,438,380	1.08%
95	CFECB	09	Aaa.mx	2,915,260	0.28%
95	CFECB	09U	Aaa.mx	2,032,492	0.19%
95	CFECB	05	mxAAA	1,421,891	0.13%
	CETES CERTIFICADOS DE LA TESOR			174,799,939	16.53%
BI	CETES	100506	mxAAA	134,849,671	12.76%
BI	CETES	100311	mxAAA	39,950,268	3.78%
	EUROBONOS MXP			7,694,694	0.73%
D2	TFON023	160131	mxAAA	6,131,820	0.58%
D2	HSBC870	150510	BBB+	1,562,874	0.15%
	EUROBONOS A MEDIANO PLAZO MXP			126,463,038	11.96%
D8	KEXIM	1-08	A	88,542,962	8.38%
D8	SANTAN	2-07	AA-	32,770,187	3.10%
D8	QUEBEC	1-06	A+	5,149,889	0.49%
	BONOS			266,726,249	25.23%
M	BONOS	141218	mxAAA	53,997,453	5.11%
M	BONOS	171214	mxAAA	41,221,889	3.90%
M	BONOS	131219	mxAAA	34,047,468	3.22%
M	BONOS	270603	mxAAA	29,227,590	2.76%
M	BONOS	241205	mxAAA	25,801,238	2.44%
M	BONOS	361120	mxAAA	24,663,305	2.33%
M	BONOS	151217	mxAAA	23,913,903	2.26%
M	BONOS	231207	mxAAA	12,197,154	1.15%
M	BONOS	161215	mxAAA	8,602,709	0.81%
M	BONOS	130620	mxAAA	7,681,204	0.73%
M	BONOS	181213	mxAAA	5,372,336	0.51%
	BONOS 10 AÑOS			22,388,012	2.12%
M0	BONOS	121220	mxAAA	22,388,012	2.12%
	UDIBONOS UDIS			110,962,796	10.50%
S	UDIBONO	171214	mxAAA	59,237,733	5.60%
S	UDIBONO	351122	mxAAA	34,762,488	3.29%
S	UDIBONO	251204	mxAAA	11,525,666	1.09%
S	UDIBONO	190613	mxAAA	4,184,198	0.40%
S	UDIBONO	120621	mxAAA	677,775	0.06%
S	UDIBONO	141218	mxAAA	390,094	0.04%
S	UDIBONO	160616	mxAAA	184,842	0.02%
	UDIBONOS BONOS DE DESARROLLO D			9,450,090	0.89%
S0	UDIBONO	121220	mxAAA	4,371,488	0.41%
S0	UDIBONO	110106	mxAAA	3,959,015	0.37%
S0	UDIBONO	131219	mxAAA	1,119,587	0.11%
	REPORTOS			240,094,289	22.71%
IS	BPA182	130613	mxAAA	150,057,046	14.19%
LD	BONDESD	140717	mxAAA	90,037,243	8.52%
	TOTAL CARTERA			1,057,252,090	100.00%
	ACTIVO NETO			1,056,948,548	
	VAR ESTABLECIDO \$			10,569,485	1.00%
	VAR OBSERVADO PROMEDIO \$			6,145,514	0.59%
	Cartera al:			26/Feb/2010	

Metodo Historico, 7 dias con un nivel de confianza al 95% con 500 observaciones.