

ING-30E

AA/4M

SOCIEDAD DE INVERSION EN INSTRUMENTOS
DE DEUDA

MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cert. Bursatil Segregable			4,380,629	0.41%
2P	SCB0001	151110	mxAAA	2,795,196	0.26%
2P	HSB0001	160427	mxAAA	1,585,433	0.15%
	CERTIFICADOS BURSATILES			32,197,831	3.02%
90	GDFCB	07-2	mxAAA	18,485,558	1.73%
90	CBPF	48	Aaa.mx	13,712,273	1.29%
	CERTIFICADOS BURSATILES			43,953,788	4.12%
91	KIMBER	09-4	mxAAA	15,732,266	1.48%
91	DAIMLER	09	mxAAA	10,045,770	0.94%
91	HSCCB	06-2	mxD	6,683,597	0.63%
91	NRF	09	mxAA+	5,038,323	0.47%
91	CICB	06	mxAAA	2,577,358	0.24%
91	GISSACB	09	mxCCC	2,590,514	0.24%
91	METROCB	02	mxCCC	923,422	0.09%
91	METROCB	03-2	mxCCC	362,538	0.03%
	VALORES PARAESTATALES RENDIM.			17,845,886	1.67%
95	CFECB	03	mxAAA	11,473,301	1.08%
95	CFECB	09	Aaa.mx	2,918,342	0.27%
95	CFECB	09U	Aaa.mx	2,026,357	0.19%
95	CFECB	05	mxAAA	1,427,886	0.13%
	CETES CERTIFICADOS DE LA TESOR			135,050,897	12.67%
BI	CETES	100506	mxAAA	135,050,897	12.67%
	EUROBONOS MXP			7,700,470	0.72%
D2	TFON023	160131	mxAAA	6,134,695	0.58%
D2	HSBC870	150510	BBB+	1,565,775	0.15%
	EUROBONOS A MEDIANO PLAZO MXP			126,148,321	11.83%
D8	KEXIM	1-08	A	88,307,501	8.28%
D8	SANTAN	2-07	AA-	32,689,558	3.07%
D8	QUEBEC	1-06	A+	5,151,262	0.48%
	BONOS			266,476,913	24.99%
M	BONOS	141218	mxAAA	54,021,678	5.07%
M	BONOS	171214	mxAAA	41,242,555	3.87%
M	BONOS	131219	mxAAA	34,011,766	3.19%
M	BONOS	270603	mxAAA	29,143,915	2.73%
M	BONOS	241205	mxAAA	25,747,418	2.42%
M	BONOS	361120	mxAAA	24,572,884	2.30%
M	BONOS	151217	mxAAA	23,914,397	2.24%
M	BONOS	231207	mxAAA	12,188,918	1.14%
M	BONOS	161215	mxAAA	8,585,881	0.81%
M	BONOS	130620	mxAAA	7,682,631	0.72%
M	BONOS	181213	mxAAA	5,364,870	0.50%
	BONOS 10 AÑOS			22,393,930	2.10%
M0	BONOS	121220	mxAAA	22,393,930	2.10%
	UDIBONOS UDIS			109,827,890	10.30%
S	UDIBONO	171214	mxAAA	58,807,317	5.52%
S	UDIBONO	351122	mxAAA	34,157,493	3.20%
S	UDIBONO	251204	mxAAA	11,468,034	1.08%
S	UDIBONO	190613	mxAAA	4,143,734	0.39%
S	UDIBONO	120621	mxAAA	678,198	0.06%
S	UDIBONO	141218	mxAAA	388,718	0.04%
S	UDIBONO	160616	mxAAA	184,396	0.02%
	UDIBONOS BONOS DE DESARROLLO D			9,447,626	0.89%
S0	UDIBONO	121220	mxAAA	4,361,736	0.41%
S0	UDIBONO	110106	mxAAA	3,964,111	0.37%
S0	UDIBONO	131219	mxAAA	1,121,779	0.11%
	REPORTOS			290,881,126	27.28%
IS	BPA182	150319		150,018,972	14.07%
LD	BONDES D	111208		140,862,154	13.21%
	TOTAL CARTERA			1,066,305,307	100.00%
	ACTIVO NETO			1,066,323,237	
	VAR ESTABLECIDO \$			10,663,232	1.00%
	VAR OBSERVADO PROMEDIO \$			6,141,825	0.58%
	Cartera al:		11/Mar/2010		

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