

ING-30E					AA/4M
SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA					
MEDIANO PLAZO					
T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cert. Bursatil Segregable			4,415,900	0.47%
2P	SCB0001	151110	mxAAA	2,821,843	0.30%
2P	HSB0001	160427	mxAAA	1,594,057	0.17%
	CERTIFICADOS BURSATILES			32,858,184	3.48%
90	GDFCB	07-2	mxAAA	18,704,386	1.98%
90	CBPF	48	Aaa.mx	14,153,798	1.50%
	CERTIFICADOS BURSATILES			30,777,590	3.26%
91	HSCCB	06-2	mxA	9,953,947	1.05%
91	CICB	06	mxAAA	8,308,785	0.88%
91	HSCCB	04	mxAAA	7,886,566	0.84%
91	GISSA	04-3	mxD	2,092,022	0.22%
91	METROCB	03-2	mxCCC	1,536,270	0.16%
91	METROCB	02	mxCCC	1,000,000	0.11%
	VALORES PARAESTATALES RENDIM.			14,223,112	1.51%
95	CFECB	03	mxAAA	12,673,313	1.34%
95	CFECB	05	mxAAA	1,549,799	0.16%
	CETES CERTIFICADOS DE LA TESOR			76,321,011	8.09%
BI	CETES	100311	mxAAA	38,172,760	4.04%
BI	CETES	091119	mxAAA	19,405,526	2.06%
BI	CETES	090730	mxAAA	18,742,725	1.99%
	EUROBONOS MXP			16,125,803	1.71%
D2	HSBC870	150510	BBB+	9,983,592	1.06%
D2	TFON023	160131	BBB+	6,142,211	0.65%
	EUROBONOS A MEDIANO PLAZO MXP			126,270,700	13.38%
D8	KEXIM	1-08	A	88,166,897	9.34%
D8	SANTAN	2-07	AA-	32,947,021	3.49%
D8	QUEBEC	1-06	A+	5,156,782	0.55%
	BONDES D			24,932,414	2.64%
LD	BONDESD	121004	mxAAA	24,932,414	2.64%
	BONOS			250,003,174	26.48%
M	BONOS	171214	mxAAA	52,792,598	5.59%
M	BONOS	131219	mxAAA	50,261,933	5.32%
M	BONOS	161215	mxAAA	43,075,726	4.56%
M	BONOS	141218	mxAAA	31,977,061	3.39%
M	BONOS	151217	mxAAA	23,988,371	2.54%
M	BONOS	110623	mxAAA	16,290,693	1.73%
M	BONOS	231207	mxAAA	12,337,522	1.31%
M	BONOS	270603	mxAAA	10,188,622	1.08%
M	BONOS	130620	mxAAA	7,801,484	0.83%
M	BONOS	241205	mxAAA	679,836	0.07%
M	BONOS	361120	mxAAA	609,328	0.07%
	BONOS 10 AÑOS			558,009	0.06%
M0	BONOS	121220	mxAAA	558,009	0.06%
	BONOS 7 AÑOS			210,897,428	22.34%
M7	BONOS	091224	mxAAA	210,897,428	22.34%
	UDIBONOS UDIS			119,337,867	12.64%
S	UDIBONO	160616	mxAAA	65,503,251	6.94%
S	UDIBONO	351122	mxAAA	33,718,848	3.57%
S	UDIBONO	120621	mxAAA	10,248,155	1.09%
S	UDIBONO	251204	mxAAA	7,817,169	0.83%
S	UDIBONO	171214	mxAAA	1,683,193	0.18%
S	UDIBONO	141218	mxAAA	367,251	0.04%
	UDIBONOS BONOS DE DESARROLLO D			13,286,596	1.41%
S0	UDIBONO	121220	mxAAA	4,252,565	0.45%
S0	UDIBONO	091001	mxAAA	3,996,372	0.42%
S0	UDIBONO	110106	mxAAA	3,974,638	0.42%
S0	UDIBONO	131219	mxAAA	1,063,021	0.11%
	REPORTOS			23,975,174	2.54%
BI	CETES	090910	mxAAA	23,975,174	2.54%
	TOTAL CARTERA			943,982,965	100.00%
	ACTIVO NETO			929,445,348	
	VAR ESTABLECIDO \$			4,647,227	0.50%
	VAR OBSERVADO PROMEDIO \$			5,071,021	0.54%
	Cartera al:			30/Abr/2009	

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