

# INGBONO

AAA/6 F

## SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

### LARGO PLAZO ESPECIALIZADA EN GUBERNAMENTAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	<b>UDIBONOS BONOS DE DESARROLLO D</b>			<b>43,233,050</b>	<b>6.71%</b>
S	UDIBONO	190613	mxAAA	16,858,093	2.62%
S	UDIBONO	160616	mxAAA	14,685,951	2.28%
S	UDIBONO	171214	mxAAA	10,144,888	1.57%
S	UDIBONO	351122	mxAAA	991,956	0.15%
S	UDIBONO	251204	mxAAA	297,580	0.05%
S	UDIBONO	141218	mxAAA	100,484	0.02%
S0	UDIBONO	121220	mxAAA	44,035	0.01%
S	UDIBONO	401115	mxAAA	75,835	0.01%
S0	UDIBONO	131219	mxAAA	34,228	0.01%
	<b>TRACS DEUDA CORPORATIVA</b>			<b>10,755,135</b>	<b>1.67%</b>
1C	M5TRAC	ISHRS	BAJB	10,426,232	1.62%
1C	M10TRAC	ISHRS	MINB	176,267	0.03%
1C	UDITRAC	ISHRS	BAJB	152,636	0.02%
	<b>CERTIFICADOS BURSATILES</b>			<b>37,423,693</b>	<b>5.81%</b>
90	GDFCB	10-2	mxAAA	37,423,693	5.81%
	<b>VALORES PARAESTATALES RENDIM</b>			<b>17,541,207</b>	<b>2.72%</b>
95	PEMEX	10-2	mxAAA	17,541,207	2.72%
	<b>BONOS</b>			<b>522,449,684</b>	<b>81.04%</b>
M	BONOS	150618	mxAAA	87,519,167	13.58%
M	BONOS	160616	mxAAA	79,164,326	12.28%
M	BONOS	200611	mxAAA	68,517,088	10.63%
M	BONOS	171214	mxAAA	64,916,973	10.07%
M	BONOS	151217	mxAAA	58,767,547	9.12%
M	BONOS	210610	mxAAA	56,201,922	8.72%
M	BONOS	181213	mxAAA	46,775,513	7.26%
M	BONOS	161215	mxAAA	33,697,848	5.23%
M	BONOS	241205	mxAAA	26,889,300	4.17%
	<b>REPORTOS</b>			<b>13,314,419</b>	<b>2.07%</b>
LD	BONDESD	130725	mxAAA	13,314,419	2.07%
	<b>TOTAL CARTERA</b>			<b>644,717,187</b>	<b>100.00%</b>
	<b>ACTIVO NETO</b>			<b>638,760,227</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>31,938,011</b>	<b>5.00%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>11,747,485</b>	<b>1.84%</b>
	<b>Cartera al:</b>			<b>2/Feb/2012</b>	

Metodo Historico, 28 días con un nivel de confianza al 95% con 500 observaciones.