

INGBONO**AAA/5M****SOCIEDAD DE INVERSION EN INSTRUMENTOS
DE DEUDA****LARGO PLAZO ESPECIALIZADA EN GUBERNAMENTAL**

| T.VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
|---------|---------------------------------------|-------------|--------------------|-------------------|----------------|
| | BONOS | | | 70,439,385 | 76.54% |
| M | BONOS | 171214 | mxAAA | 19,793,903 | 21.51% |
| M | BONOS | 131219 | mxAAA | 19,487,315 | 21.18% |
| M | BONOS | 151217 | mxAAA | 13,496,915 | 14.67% |
| M | BONOS | 141218 | mxAAA | 8,084,772 | 8.79% |
| M | BONOS | 110623 | mxAAA | 6,529,571 | 7.10% |
| M | BONOS | 161215 | mxAAA | 3,046,909 | 3.31% |
| | BONOS 7 AÑOS | | | 3,173,163 | 3.45% |
| M7 | BONOS | 091224 | mxAAA | 3,173,163 | 3.45% |
| | UDIBONOS | UDIS | | 6,295,331 | 6.84% |
| S | UDIBONO | 160616 | mxAAA | 3,044,536 | 3.31% |
| S | UDIBONO | 351122 | mxAAA | 3,048,832 | 3.31% |
| S | UDIBONO | 251204 | mxAAA | 201,963 | 0.22% |
| | UDIBONOS BONOS DE DESARROLLO D | | | 2,030,852 | 2.21% |
| S0 | UDIBONO | 121220 | mxAAA | 2,030,852 | 2.21% |
| | REPORTOS | | | 10,086,217 | 10.96% |
| LD | BONDESD | 130725 | | 10,086,217 | 10.96% |
| | TOTAL CARTERA | | | 92,024,948 | 100.00% |
| | ACTIVO NETO | | | 91,986,142 | |
| | VAR ESTABLECIDO \$ | | | 4,599,307 | 5.00% |
| | VAR OBSERVADO PROMEDIO \$ | | | 1,631,820 | 1.81% |
| | Cartera al: | | 14/May/2009 | | |

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