

INGCETE**AAA/2M****SOCIEDAD DE INVERSION EN INSTRUMENTOS
DE DEUDA****DE CORTO PLAZO, ESPECIALIZADA EN VALORES GUBERNAMENTALES**

| T.VALOR | EMISORA | SERIE | CALIF / BURS | VALOR TOTAL | % |
|---------|---------------------------------------|--------|--------------|----------------------|----------------|
| | CETES CERTIFICADOS DE LA TESOR | | | 2,862,117,126 | 78.76% |
| BI | CETES | 100311 | mxAAA | 699,129,690 | 19.24% |
| BI | CETES | 100304 | mxAAA | 599,774,160 | 16.50% |
| BI | CETES | 100318 | mxAAA | 498,942,100 | 13.73% |
| BI | CETES | 100325 | mxAAA | 498,507,800 | 13.72% |
| BI | CETES | 100415 | mxAAA | 298,282,740 | 8.21% |
| BI | CETES | 100701 | mxAAA | 168,326,466 | 4.63% |
| BI | CETES | 100506 | mxAAA | 99,154,170 | 2.73% |
| | REPORTOS | | | 772,010,616 | 21.24% |
| M | BONOS | 111222 | mxAAA | 700,266,567 | 19.27% |
| M | BONOS | 111222 | mxAAA | 71,744,049 | 1.97% |
| | TOTAL CARTERA | | | 3,634,127,742 | 100.00% |
| | ACTIVO NETO | | | 3,630,735,285 | |
| | VAR ESTABLECIDO \$ | | | 2,178,441 | 0.06% |
| | VAR OBSERVADO PROMEDIO \$ | | | 62,920 | 0.00% |
| | Cartera al: | | | 26/Feb/2010 | |

Metodo Historico, 1 día con un nivel de confianza al 95% con 500 observaciones.