

INGCORP

A/5F

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA
DE CORTO PLAZO ESPECIALIZADA EN DEUDA PRIVADA

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
BI	CETES	120628	mxA-1+	195,598	19.251%
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VALORES PRIVADOS					
91	GMACHIP	07	mxCCC	30,135	2.966%
91	GISSACB	09	mxBBB	22,645	2.229%
91	HSCCB	06	mxBB+	21,783	2.144%
91	TELINT	09	mxAAA	20,187	1.987%
91	CICB	08	mxCCC	16,097	1.584%
91	DAIMLER	11-2	mxAAA	15,788	1.554%
91	VWLEASE	07	mxAAA	14,994	1.476%
91	NRF	10	mxAAA	14,055	1.383%
91	BCI	11	mxAAA	13,330	1.312%
91	GASN	11-2	mxAA+	11,983	1.179%
91	IDEAL	11	Aa2.mx	11,252	1.107%
91	HSCCB	06-2	mxD	10,500	1.033%
91	GMACFIN	07	mxCCC	8,232	0.810%
91	VWLEASE	11	mxAAA	6,399	0.630%
91	CACIBMX	11	Aaa.mx	4,497	0.443%
91	METROCB	03-3	mxCCC	3,260	0.321%
91	HERDEZ	11	mxAA	2,513	0.247%
91	DAIMLER	11	mxAAA	2,548	0.251%
91	METROCB	04	mxCCC	792	0.078%
91	METROCB	03-2	mxCCC	617	0.061%
94	BINBUR	11-4	mxAAA	13,505	1.329%
95	CFE	10	Aaa.mx	65,042	6.401%
95	PEMEX	11-2	mxAAA	6,060	0.596%
95	PEMEX	10-3	mxAAA	5,038	0.496%
95	PEMEX	09-3	mxAAA	971	0.096%
D2	GECC586	160214	AA+	10,591	1.042%
D2	GS026	100914	A-	9,018	0.888%
D8	KEXIM	1-08	A	44,852	4.414%
D8	KEXIM	1-07	A	10,333	1.017%
D8	SANTAN	2-07	A	9,716	0.956%
I	NAFIN	12011	mxA-1+	395,692	38.944%
JI	CABEI	1-11	mxAAA	18,030	1.775%
				820,455	80.749%
	TOTAL CARTERA			1,016,053	100.000%
	ACTIVO NETO			1,016,349	
	VAR ESTABLECIDO \$			1,525	0.15%
	VAR OBSERVADO PROMEDIO \$			77	0.01%
	Cartera al:		30/Dic/2011		

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