

INGCORP

A/5 F

SOCIEDAD DE INVERSION EN INSTRUMENTOS
DE DEUDA

DE CORTO PLAZO ESPECIALIZADA EN DEUDA PRIVADA

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
CERTIFICADOS BURSATILES				202,018,933	20.04%
91	GISSACB	09	mxBBB	22,937,021	2.28%
91	TELINT	09	mxAAA	20,181,204	2.00%
91	HSCCB	06	mxBB+	17,538,541	1.74%
91	DAIMLER	11-2	mxAAA	15,821,234	1.57%
91	CICB	08	mxCCC	15,286,267	1.52%
91	VWLEASE	07	mxAAA	15,004,925	1.49%
91	NRF	10	mxAAA	14,070,586	1.40%
91	GMACHIP	07	mxCCC	13,356,639	1.33%
91	BCI	11	mxAAA	13,337,342	1.32%
91	GASN	11-2	mxAA+	11,990,764	1.19%
91	IDEAL	11	Aa2.mx	11,212,558	1.11%
91	HSCCB	06-2	mxD	7,000,000	0.69%
91	VWLEASE	11	mxAAA	6,402,602	0.64%
91	CACIBMX	11	Aaa.mx	4,499,885	0.45%
91	GMACFIN	07	mxCCC	3,645,992	0.36%
91	METROCB	03-3	mxCCC	3,260,023	0.32%
91	HERDEZ	11	mxAA	2,514,421	0.25%
91	DAIMLER	11	mxAAA	2,549,416	0.25%
91	METROCB	04	mxCCC	792,338	0.08%
91	METROCB	03-2	mxCCC	617,175	0.06%
CERT. BURSATILES BANCARIOS				13,460,625	1.34%
94	BINBUR	11-4	mxAAA	13,460,625	1.34%
VALORES PARAESTATALES RENDIM.				76,994,184	7.64%
95	CFE	10	Aaa.mx	64,951,195	6.44%
95	PEMEX	11-2	mxAAA	6,057,841	0.60%
95	PEMEX	10-3	mxAAA	5,034,046	0.50%
95	PEMEX	09-3	mxAAA	951,102	0.09%
CETES CERTIFICADOS DE LA TESOR				196,448,560	19.49%
BI	CETES	120628	mxA-1+	196,448,560	19.49%
EUROBONOS MXP				19,795,106	1.96%
D2	GECC586	160214	AA+	10,812,141	1.07%
D2	GS026	100914	A-	8,982,965	0.89%
EUROBONOS A MEDIANO PLAZO MXP				65,263,023	6.48%
D8	KEXIM	1-08	A	44,872,353	4.45%
D8	KEXIM	1-07	A	10,664,898	1.06%
D8	SANTAN	2-07	A	9,725,772	0.97%
PAGARE CON RENDIMIENTO LIQUIDA				415,993,360	41.27%
I	BANOBRA	12055		415,993,360	41.27%
Tit. Deuda de Org. Multilat.				18,039,506	1.79%
J1	CABEI	1-11	mxAAA	18,039,506	1.79%
TOTAL CARTERA				1,008,013,297	100.00%
ACTIVO NETO				1,007,857,832	
VAR ESTABLECIDO \$				1,511,787	0.15%
VAR OBSERVADO PROMEDIO \$				78,481	0.01%
Cartera al:			2/Feb/2012		

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