

**ING-USD****AA/6M****SOCIEDAD DE INVERSION EN INSTRUMENTOS  
DE DEUDA****AGRESIVA**

| T.VALOR | EMISORA                              | SERIE   | CALIF / BURS | VALOR TOTAL        | %              |
|---------|--------------------------------------|---------|--------------|--------------------|----------------|
|         | <b>INVERSION EN DOLARES</b>          |         |              | <b>40,240,906</b>  | <b>20.58%</b>  |
| CHD     | BCEXT                                | 5193582 |              | 40,240,906         | 20.58%         |
|         | <b>BONOS DE DESARROLLO GOB. FED.</b> |         |              | <b>65,783,264</b>  | <b>33.64%</b>  |
| D1SP    | MEXF54                               | 110114  | BBB+         | 31,210,196         | 15.96%         |
| D1SP    | MEXU22                               | 170115  | BBB+         | 17,292,149         | 8.84%          |
| D1SP    | MEXA88                               | 160915  | BBB+         | 17,280,919         | 8.84%          |
|         | <b>EUROBONOS</b>                     |         |              | <b>80,031,176</b>  | <b>40.92%</b>  |
| D2SP    | PEMEJ73                              | 100615  | BBB+         | 65,828,486         | 33.66%         |
| D2SP    | AMXLH88                              | 150115  | BBB+         | 6,912,815          | 3.54%          |
| D2SP    | TFONS24                              | 150127  | BBB+         | 6,744,193          | 3.45%          |
| D2SP    | PETCA70                              | 091223  | BBB          | 545,682            | 0.28%          |
|         | <b>REPORTOS</b>                      |         |              | <b>9,524,472</b>   | <b>4.87%</b>   |
| BI      | CETES                                | 090910  | mxAAA        | 9,524,472          | 4.87%          |
|         | <b>TOTAL CARTERA</b>                 |         |              | <b>195,579,817</b> | <b>100.00%</b> |
|         | <b>ACTIVO NETO</b>                   |         |              | <b>160,633,999</b> |                |
|         | <b>VAR ESTABLECIDO \$</b>            |         |              | <b>4,819,020</b>   | <b>3.00%</b>   |
|         | <b>VAR OBSERVADO PROMEDIO \$</b>     |         |              | <b>4,754,017</b>   | <b>4.05%</b>   |
|         | <b>Cartera al:</b>                   |         |              | <b>30/Abr/2009</b> |                |

Metodo Historico, 7 días con un nivel de confianza al 95% con 500 observaciones.