

ING-1

AAA/3 F

**SOCIEDAD DE INVERSION EN INSTRUMENTOS  
DE DEUDA  
DE CORTO PLAZO, EN FUNCION DE LA DURACION DE LOS ACTIVOS OBJETO DE  
INVERSION, ESTIPULADOS EN SU ESTRATEGIA**

| T.VALOR                          | EMISORA | SERIE  | CALIF / BURS       | VALOR TOTAL    | %               |
|----------------------------------|---------|--------|--------------------|----------------|-----------------|
| <b>VALORES GUBERNAMENTALES</b>   |         |        |                    |                |                 |
| 90                               | GDFCB   | 07-2   | mxAAA              | 7,868          | 2.485%          |
| 90                               | CBPF    | 48     | Aaa.mx             | 3,061          | 0.967%          |
| 90                               | GDFCB   | 10     | mxAAA              | 2,134          | 0.674%          |
| BI                               | CETES   | 120823 | mxA-1+             | 11,654         | 3.680%          |
| BI                               | CETES   | 120920 | mxA-1+             | 5,805          | 1.833%          |
|                                  |         |        |                    | <b>30,521</b>  | <b>9.639%</b>   |
| <b>CERTIFICADOS BURSATILES</b>   |         |        |                    |                |                 |
| 91                               | TELMEX  | 07-2   | mxAAA              | 6,002          | 1.896%          |
| 91                               | ARCA    | 09-4   | mxAAA              | 5,120          | 1.617%          |
| 91                               | BNPPPF  | 09-2   | mxAAA              | 5,009          | 1.582%          |
| 91                               | CATFIN  | 11     | mxAAA              | 5,011          | 1.583%          |
| 91                               | GASN    | 11-2   | mxAA+              | 4,494          | 1.419%          |
| 91                               | KIMBER  | 09-3   | mxAAA              | 3,062          | 0.967%          |
| 91                               | HSCCB   | 06     | mxBB+              | 2,996          | 0.946%          |
| 91                               | NRF     | 10-2   | mxAAA              | 3,019          | 0.953%          |
| 91                               | VWLEASE | 11     | mxAAA              | 3,010          | 0.951%          |
| 91                               | VWLEASE | 10     | mxAAA              | 2,013          | 0.636%          |
| 91                               | NRF     | 10     | mxAAA              | 2,017          | 0.637%          |
| 91                               | CICB    | 08     | mxCCC              | 1,932          | 0.610%          |
| 91                               | BCI     | 11     | mxAAA              | 1,801          | 0.569%          |
| 91                               | VWLEASE | 07     | mxAAA              | 1,000          | 0.316%          |
| 91                               | DAIMLER | 11     | mxAAA              | 1,002          | 0.316%          |
| 91                               | METROCB | 03-3   | mxCCC              | 96             | 0.030%          |
| 94                               | BACOMER | 11-2   | Aaa.mx             | 3,004          | 0.949%          |
| 94                               | NAFIN   | 10     | AAA(mex)           | 2,190          | 0.692%          |
| 95                               | PEMEX   | 10-3   | mxAAA              | 3,023          | 0.955%          |
| 95                               | CFECB   | 05     | mxAAA              | 2,294          | 0.724%          |
| D8                               | KEXIM   | 1-08   | A                  | 6,977          | 2.202%          |
| JI                               | CII     | 1-11   |                    | 3,103          | 0.980%          |
|                                  |         |        |                    | <b>68,173</b>  | <b>21.530%</b>  |
| <b>VALORES EN REPORTEO</b>       |         |        |                    |                |                 |
| LD                               | BONDESD | 180328 | mxAAA              | 217,943        | 68.831%         |
|                                  |         |        |                    | <b>217,943</b> | <b>68.831%</b>  |
| <b>TOTAL CARTERA</b>             |         |        |                    | <b>316,637</b> | <b>100.000%</b> |
| <b>ACTIVO NETO</b>               |         |        |                    | <b>316,364</b> |                 |
| <b>VAR ESTABLECIDO \$</b>        |         |        |                    | <b>190</b>     | <b>0.06%</b>    |
| <b>VAR OBSERVADO PROMEDIO \$</b> |         |        |                    | <b>4</b>       | <b>0.00%</b>    |
| <b>Cartera al:</b>               |         |        | <b>30/Dic/2011</b> |                |                 |

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