

ING-30E					AAA/5 F
SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA					
MEDIANO PLAZO					
T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
Cert. Bursatil Segregable				4,590,250	0.44%
2P	SCB0001	151110	mxAAA	2,922,585	0.28%
2P	HSB0001	160427	mxAAA	1,667,665	0.16%
CERTIFICADOS BURSATILES				65,482,840	6.24%
90	GDFCB	10-2	Aaa.mx	33,039,997	3.15%
90	GDFCB	07-2	mxAAA	18,747,680	1.79%
90	CBPF	48	Aaa.mx	13,695,163	1.31%
CERTIFICADOS BURSATILES				161,987,122	15.43%
91	PROIN	10	mxAAA	44,625,123	4.25%
91	TELFIM	10	mxAAA	25,953,036	2.47%
91	HSCCB	06	mxA+	22,238,307	2.12%
91	AMX	10-2	mxAAA	20,284,717	1.93%
91	KIMBER	09-4	mxAAA	17,166,621	1.64%
91	DAIMLER	09	mxAAA	10,067,441	0.96%
91	HSCCB	06-2	mxD	6,534,339	0.62%
91	TELFIM	05-2	mxAAA	6,473,363	0.62%
91	NRF	09	mxAA+	5,076,319	0.48%
91	GISSACB	09	mxBB+	2,314,887	0.22%
91	METROCB	02	mxCCC	904,434	0.09%
91	METROCB	03-2	mxCCC	348,535	0.03%
VALORES PARAESTATALES RENDIM.				63,177,819	6.02%
95	PEMEX	10U	mxAAA	25,938,855	2.47%
95	PEMEX	10-2	mxAAA	16,633,797	1.58%
95	CFECB	03	mxAAA	10,040,195	0.96%
95	CFECB	09	Aaa.mx	7,253,975	0.69%
95	CFECB	09U	Aaa.mx	2,008,124	0.19%
95	CFECB	05	mxAAA	1,302,873	0.12%
EUROBONOS MXP				17,241,537	1.64%
D2	TFON023	160131	A-	17,241,537	1.64%
EUROBONOS A MEDIANO PLAZO MXP				188,367,196	17.94%
D8	KEXIM	1-08	A	88,299,282	8.41%
D8	SANTAN	2-07	AA-	32,780,261	3.12%
D8	GECC	1-08	AA+	31,675,781	3.02%
D8	GS	1-10	A	20,198,949	1.92%
D8	CARGILL	1-08	A	9,984,270	0.95%
D8	QUEBEC	1-06	A+	5,428,653	0.52%
BONOS				97,694,000	9.31%
M	BONOS	141218	mxAAA	44,308,215	4.22%
M	BONOS	361120	mxAAA	27,934,358	2.66%
M	BONOS	171214	mxAAA	6,689,449	0.64%
M	BONOS	241205	mxAAA	6,731,999	0.64%
M	BONOS	381118	mxAAA	5,865,509	0.56%
M	BONOS	131219	mxAAA	2,188,504	0.21%
M	BONOS	161215	mxAAA	1,623,514	0.16%
M	BONOS	200611	mxAAA	1,144,383	0.11%
M	BONOS	151217	mxAAA	667,931	0.06%
M	BONOS	270603	mxAAA	540,138	0.05%
BONOS 10 AÑOS				22,555,652	2.15%
M0	BONOS	121220	mxAAA	22,555,652	2.15%
UDIBONOS UDIS				85,541,713	8.15%
S	UDIBONO	351122	mxAAA	39,830,273	3.79%
S	UDIBONO	251204	mxAAA	13,029,544	1.24%
S	UDIBONO	160616	mxAAA	12,512,055	1.19%
S	UDIBONO	190613	mxAAA	10,941,100	1.04%
S	UDIBONO	171214	mxAAA	8,138,879	0.78%
S	UDIBONO	120621	mxAAA	687,984	0.07%
S	UDIBONO	141218	mxAAA	401,878	0.04%
UDIBONOS BONOS DE DESARROLLO D				5,533,830	0.53%
S0	UDIBONO	121220	mxAAA	4,386,040	0.42%
S0	UDIBONO	131219	mxAAA	1,147,790	0.11%
REPORTOS				337,650,729	32.16%
IS	BPA182	150319	mxAAA	337,650,729	32.16%
TOTAL CARTERA				1,049,822,687	100.00%
ACTIVO NETO				1,048,611,719	
VAR ESTABLECIDO \$				10,486,117	1.00%
VAR OBSERVADO PROMEDIO \$				6,356,225	0.60%
Cartera al:				31/Ago/2010	

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